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CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisperos TREASURER

Daniel P. Daly CHIEF INVESTMENT OFFICER

February 2, 2005

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the seven months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$22,644,949	Earned Intere	st Yield
Total Net Earnings	\$26,357,976	Pooled Funds	1.924%
Average Age of Portfolio	30 Days	All Funds	1.924%

Total cost of the securities on hand January 31, 2005 was \$2,588,872,750 with a market value of \$2,597,028,921 plus fixed assets accrued earnings of \$1,108,602.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of January 31, 2005. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

- 1. Interest received and earnings for the month of January 2005, earned interest yield and end of period portfolio balance and vield.
- 2. Recap of amounts invested in each type of investment.
- 3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on January 31, 2005.
- 4. General journal detailing purchases, sales, and interest activities during the month of January 2005.

Very truly yours.

José Cisneros Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3.5) #1-YTD-All Funds, YTD-Pooled Funds Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., Dr. A. Ackerman Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies CDIAC

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

(TFOLIO STATISTICS 1/01/05 THROUGH 1/31/05

PAGE: 1 RUN: 02/01/05 08:01:20

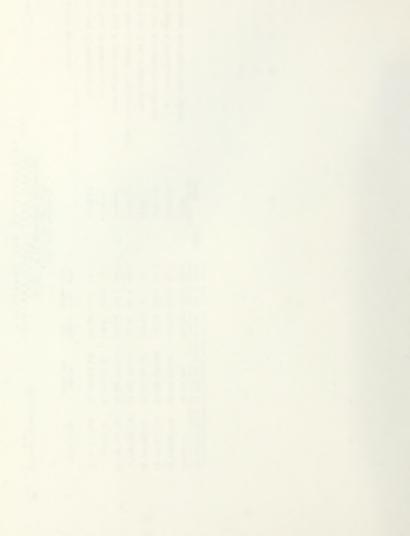
ALL FUNDS

2.274					NET PORTFOLIO YIELD, 365-DAY BASIS:
N/A	N/A	166.00	.00	29.94	WEIGHTED AVERAGE DAYS TO CALL:
N/A	N/A	166.00	.00	29.94	WEIGHTED AVERAGE DAYS TO MATURITY:
2.258	N/A	3.042	.000	2.258	WEIGHTED AVERAGE YIELD AT END OF PERIOD:
2,588,903,049.17	N/A	100,000.00	.00	2,588,803,049.17	CURRENT AMORTIZED BOOK VALUE:
2,588,872,750.41	N/A	100,000.00	.00	2,588,772,750.41	END OF PERIOD PORTFOLIO BALANCE:
2.274	N/A	2.286	.000	2.274	EARNED INCOME YIELD THIS PERIOD:
2,665,438,079.71	N/A	100,000.00	.00	2,665,338,079.71	AVERAGE DAILY PORTFOLIO BALANCE:
5,148,555.64	N/A	194.17	00	5,148,361.47	TOTAL NET EARNINGS THIS PERIOD:
4,372,211.16	N/A	56.25	.00	4,372,154.91	TOTAL INCOME RECEIVED IN THIS PERIOD:
TOTAL	EPOSITS	ASSETS LIABILITIES	CURITIES	ASSETS LIABILITIES	

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY INVESTMENT OF 1/31/05

7 RUN: 02/02/05 00:00:25

		MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS	IS CC#				
SUMMARY	SUMMARY DESCRIPTION	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	RATE	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
(Inv Type)	(Inv Type) 11 TREASURY BILLS	18.99%(C)	2.023	2.023 2.037 99.344	99.344	495,000,000.00	491,754,295.14
(Inv Type)	(Inv Type) 12 TREASURY NOTES	2.51%(C)	1.859	2.217	98.603	66,000,000.00	65,077,851.57
(Inv Type)	(Inv Type) 41 FNMA DISCOUNT NOTES	19.57%(C)	2.200	2.200 2.210	99.548	509,000,000.00	506,700,094.87
(Inv Type)	(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	22.16%(C)	2.298	2.304	99.761	575,000,000.00	573,623,057.51
(Inv Type)	(Inv Type) 44 FMC DISCOUNT NOTES	2.69%(C)	1.950	1.950 1.963	99.334	70,000,000.00	69,533,625.00
(Inv Type)	(Inv Type) 81 COMMERCIAL PAPER DISC	23.76%(C)	2.294	2.294 2.305	99.521	618,000,000.00	615,037,969.45
(Inv Type)	(Inv Type) 91 NEGOTIABLE C.D.'S	10.32%(C)	2.318	2.338 100.017	100.017	267,000,000.00	267,045,856.87
(Inv Type)	(Inv Type) 1010 PUBLIC TIME DEPOSIT	.00%(C) REPORT TOTALS ASSETS FIXED	3.000	3.000 100.000 ================================	99.568	3.000 3.000 100.000 100.000.00 100.000.00 100.000.0	100,000.00 ==============================



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INVESTMENTS OUTSTANDING AS OF 01/31/05 MAJOR SORT KEY IS ICC#

A 40406 FNI A 40472 FNI	A 40051 T 1 A 39282 T 1 SUBTOTAL	SUBTOTAL	A 40504 TRI A 40505 TRI	A 40471 TRI	A 40456 UN A 40522 UN	A 40455 UNI	A 40324 UNI A 40454 UNI	A 40323 UNI	A 40321 UNI	A 40237 UNI	INVEST
FNMA DISCOUNT NOTES 10/15/04 02/07/05 10/15/04 02/07/05 FNMA DISCOUNT NOTES 12/06/04 02/08/05 12/06/04 02/08/05 FNMA DISCOUNT NOTES 01/21/05 02/08/05 FNMA DISCOUNT NOTES 01/21/05 02/08/05 FNMA DISCOUNT NOTES 01/21/05 02/08/05	40051 T NOTE(99.31) 03/08/04.06/30/05 39282 T NOTE(95.44) 05/15/02.11/15/06 SUBTOTAL (Inv Type) 12 TREASURY NOTES	SUBTOTAL (Inv Type) 11 TREASURY BILLS	TREASURY BILLS 01/11/05 05/05/05 TREASURY BILLS 01/11/05 05/05/05	01/27/05 02/24/05 TREASURY BILLS 12/06/04 03/10/05	UNITED STATES TREAS BILLS 11/30/04 02/24/05 UNITED STATES TREAS BILLS	11/30/04 02/24/05 UNITED STATES TREAS BILLS 11/30/04 02/24/05	UNITED STATES TREAS BILLS 09/22/04 02/24/05 UNITED STATES TREAS BILLS	09/22/04 02/24/05 UNITED STATES TREAS BILLS 09/22/04 02/24/05	UNITED STATES TREAS BILLS 09/22/04 02/24/05 UNITED STATES TREAS BILLS	UNITED STATES TREAS BILLS 08/05/04 02/03/05 UNITED STATES TREAS BILLS	DESCRIPTION PURCHASE MATURITY DATE
313589BP7 313589BQ5 313589BQ5	912828BC3 9128277F3	19	912795SM4 912795SM4	912795SD4	912795SB8 912795SB8	912795SB8	912795SB8 912795SB8	912795SB8	912795SB8 912795SB8	912795RY9 912795RZ6	CUSIP
19 40 19 40 19	19 40 19 87 2.53%(M	19.02%(M	19 43 19	43 19	19 45 19	40 19 43	19 40 19	19 40	19	19 40 19	BANK
100 100 100 100	100	J	100 000 100	100	100	100	100	100	100	100	FUND (
1.9800 1.9926 2.2400 2.2490 2.2490 2.2425	1.1250 1.1698 3.5000 4.5592 1.8587 2.2169	2.0230	2.4050 2.4235 2.4050 2.4050 2.4235	2.1536	2.1600 2.1712 2.1500	2.1712 2.1600 2.1712	1.8400 1.8547 2.1600	1.8547	1.8400	1.6900 1.7122 1.8200	CPN RATE
19,000,000.00 18,879,825.00 50,000,000.00 49,800,888.89 50,000,000.00	45,000,000.00 44,973,632.82 21,000,000.00 20,104,218.75 66,000,000.00 65,077,851.57	495,000,000.00 491,754,295.14	25,000,000.00 24,809,604.17 50,000,000.00 49,619,208.33	49,916,388.89	25,000,000.00 24,871,000.00 50,000,000.00	24,871,000.00 25,000,000.00 24,871,000.00	30,000,000.00 29,762,333.33 25,000,000.00	49,603,888.89 50,000,000.00 49,603,888.89	50,000,000.00	25,000,000.00 24,785,454.86 50,000,000.00	PAR/SHARES BOOK
18,994,458.33 99.97083333333 49,982,986.11 99.96597222222 49,982,986.11	44,732,812.50 99.40625000000 21,098,437.50 100,4687500000 65,831,250.00 99.74431800000	494,046,875.00 99.80744900000	24,843,750.00 99.3750000000 49,687,500.00 99.37500000000	99.87500000000 39,912,500.00 99.78125000000	24,968,750.00 99.87500000000 49,937,500.00	99.87500000000 24,968,750.00 99.87500000000	29,962,500.00 99.87500000000 24,968,750.00	49,937,500.00	49,937,500.00 99.87500000000 49,937,500.00	25,000,000.00 100.0000000000 49,984,375.00	MARKET VALUE MARKET PRICE
113,905.00 SUNGARD 177,333.33 SUNGARD 34,222.22 SUNGARD	44,751.38 SUNGARD 158,370.17 SUNGARD 203,121.55	2,281,431.24	35,072.92 SUNGARD 70,145.83 SUNGARD	SUNGARD 137,750.00 SUNGARD	94,500.00 SUNGARD 14,930.56	94,500.00 SUNGARD	202,400.00 SUNGARD 94,500.00	337,333.33 SUNGARD	337,333.33 SUNGARD 337,333.33	212,187.50 SUNGARD 313,444.44	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
728.33 4,763.89 4,763.89	-240,820.32 994,218.75 994,218.75 -240,820.32	27,329.86	-927.09 -1,854.16	1,916.67	3,250.00 6,180.55	3,250.00	-2,233.33 3,250.00	-3,722.22	-3,722.22	2,357.64 7,125.00	UNREALIZED GAIN UNREALIZED LOSS



MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY MITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 01/31/05 MAJOR SORT KEY IS ICC#

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	40478 FE		40525 FE	3.3 B7C0B		40523 FE	40492 FE		40519 FE	#OOT# FD		40515 FE	SI CTCOB		40512 FE		40488 FE	400007 55		40506 FE		40491 FE			SUBTOTAL		40503 FN	40477 FN		40474 FN	40473 FN		40405 FN	40518 FN		40517 FE	INVEST
12/00/04 03/03/03	FEDERAL HOME LOAN DISC NOTES		FEDERAL HOME LOAN DISC NOTES	01/28/05 02/25/05		FEDERAL HOME LOAN DISC NOTES	FEDERAL HOME LOAN DISC NOTES	01/24/05 02/18/05	FEDERAL HOME LOAN DISC NOTES	01/20/05 02/16/05		FEDERAL HOME LOAN DISC NOTES	01/18/05 02/11/05		FEDERAL HOME LOAN DISC NOTES	12/17/04 02/11/05	FEDERAL HOME LOAN DISC NOTES	01/11/05 02/08/05		FEDERAL HOME LOAN DISC NOTES	12/22/04 02/01/05	FEDERAL HOME LOAN DISC NOTES			SUBTOTAL (Inv Type) 41 FMMA DISCOUNT NOTES	01/10/05 03/23/05	ENMA DISCOURT NOTES	FNMA DISCOUNT NOTES	12/06/04 03/02/05	FUMA DISCOUNT NOTES	FNMA DISCOUNT NOTES	10/15/04 02/14/05	FUMA DISCOUNT NOTES	FNMA DISCOUNT NOTES		FEDERAL NATL MTG ASSN DISC N	DESCRIPTION PURCHASE MATURITY DATE
	313385CV6		313385CH7	313385CH7		313385CH7	313385CF1		313385CA2	TARCRETE		313385BT2	313385BT2		313385BT2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	313385BT2	STACRETE		313385BQ8		313385BH8					313589066	313589CV3		313589CN1	313589CN1		313589BW2	313589BS1		313589BR3	CUSIP
40	19	40	19	19	40	19	19	40	19	89	89	19	40	40	19	40	19	40 40	40	19	87	19			19.58% (M	43	10	19	40	19	19	40	19	19	40	19	BANK
000	100	000	100	100	000	100	100	000	100	000 100	000	100	000 100	000	100	000	100	000	000	100	000	100			_	000	100	100	000	100	100	000	100	100	000	100	SAFE
2.3084	2.2950	2.4045	2.4000	2.4000	2.4045	2.4000	2.2800	2.3338	2.3300	2.3240	2.3083	2.3050	2.2950	2.2985	2.2950	2.2780	2.2700	2.2138	2.2138	2.2100	2.2256	2.2200	-	2.2095	2.1997	2.4217	2 4100	2.3350	2.3127	2.3000	2.3000	2.0035	1.9900	2.2400	2.2427	2.2400	CPN RATE YTM TR
49,709,937.50	50,000,000.00	9,981,333.33	10,000,000.00	49 906 666 67	49,906,666.67	50.000.000.00	50,000,000.00	25,957,930.56	26,000,000.00	49.913.000.00	49,929,569.44	50,000,000.00	24.961.750.00	49,923,500.00	50,000,000.00	33,879,942.22	34.000.000.00	49.914.055.56	49,914,055.56	50,000,000.00	29,924,150.00	30,000,000.00		506,700,094.87	509,000,000.00	49,759,000.00	50.000.000.00	41,000,000.00	49,725,277.78	50,000,000.00	50,000,000.00	49,662,805.56	50,000,000.00	50,000,000.00	49,940,888.89	50,000,000.00	PAR/SHARES BOOK
99.760000000000	49,880,000.00	99.84000000000	9,984,000.00	49,920,000.00	99.84000000000	49.920.000.00	49,926,666.67	99.88666666667	25,970,533.33	99,950,000,000	99.93333333333	49,966,666.67	99.933333333333	99.9333333333	49,966,666.67	99.93333333333	33.977.333.33	99,9/5,33333333	99.95333333333	49,976,666.67	100.0000000000	30,000,000.00		99.90848900000	508,534,208.33	99.75694444444	49.878.472.22	40,928,250.00	99.85902777778	49,929,513.89	49,929,513.89	99.9368055556	49,968,402.78	99 95625000000	99.96111111111	49,980,555.56	MARKET VALUE
SUNGARD	175,312.50	SUNGARD	2.666.67	13,333.33	SUNGARD	13 333 33	129,833.33	SUNGARD	13,462.22	SINGARD	SUNGARD	38,416.67	22,312.50 SUNGARD	SUNGARD	44,625.00	SUNGARD	98.618.89	SUNGARD	SUNGARD	64,458.33	SUNGARD	75;850.00			1,693,286.23	SUNGARD	73.638.89	146, 261.81	SUNGARD	182,083.33	182,083.33	SUNGARD	301,263.88	SUNCARD	SUNGARD	34,222.22	CURR ACCR INT
-5,250.00		.00	. 00	00	.00	-3,666.66		-859.45		-1.666.67	-1,319.44		-729.17	-1,458.33		-1,227.78		-1.847.22	-1,847.22			0.00			140,827.23		45.833.33	23,985.00		22,152.78	22,152.78		4,333.34	0,123.00	0.100	5,444.45	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS



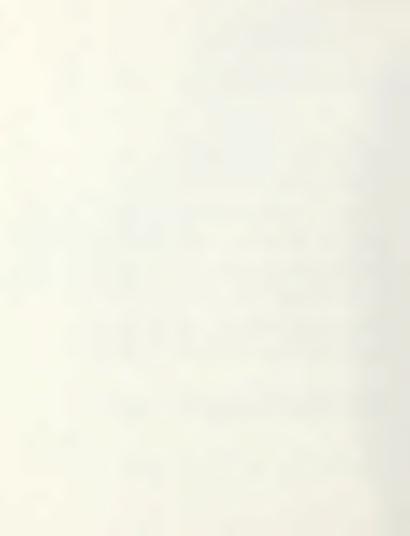
CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 01/31/05 MAJOR SORT KEY IS ICC#

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.00 -45,231.98	2,191,429.17	617,184,166.64 99.86798800000	618,000,000.00 615,037,969.45	2.2939		23.77% (M		SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC	SUI
-298.62	SUNGARD	99.70138888889	24,913,541.67	2.4986	000	40		01/25/05 03/16/05	
001.00	12,104.17	24,925,347.22	25,000,000.00	2.4900	100	19	0660F0QG1	40521 BOA CP	A 4
_507 22	24,208.33	49,850,694.44	50,000,000.00	2.4900	100	19	0660P0QG1	40520 BOA CP 01/25/05 03/16/05	A 4
-6,319.45	SUNGARD	99.75694444444	49,766,291.67	2.3811	000	40			
	118,500.00	49,878,472.22	50,000,000.00	2.3700	100	19	0660P0Q89	40482 BOA CP	A 41
-1.888.90	SUNGARD	99.76388888889	49.818.916.67	2.4689	000	40	T/Öndnaan	01/13/05 03/07/05	2
-4,600.00	SUNGARD	99.84027777778	29,817,316.67	2.2738	000	40			
	139,366.66	29,952,083.33	30,000,000.00	2.2600	100	19	0660P0PQ0	40446 BOA CP	A 41
-2,216.67	SUNGARD	99.85416666667	37,898,666.67	2.4064	000	44	STIGUARNO	01/13/05 02/22/05	9
-4,200.00	SUNGARD	99.85416666667	29,821,083.33	2.2736	000	40	011000000		>
	139,366.67	29,956,250.00	30,000,000.00	2.2600	100	19	0660P0PN7	40447 BOA CP	A 41
-3,111.11	SUNGARD	99.9027777778	19,871,666.67	2.1136	000	40	0000	10/28/04 02/15/05	:
-1,444.44	112 000 00	19 980 555 56	20 000 000 00	2.1134	100	1 0	066000004	40414 BOA CP	A
1	280,000.00	49,954,861.11	50,000,000.00	2.1000	100	19	0660P0PE7	40413 BOA CP	A 40
-3,500.00	SUNGARD	99.93750000000	49,722,500.00	2.2324	000	40			
	249,750.00	49,968,750.00	50,000,000.00	2.2200	100	19	0660P0PA5	40427 BOA CP	A 40
-3,111.11	SUNGARD	99.9444444444	49,725,583.33	2.2323	000	40			
	249,750.00	49,972,222.22	50,000,000.00	2.2200	100	19	066000098	40426 BOA CP	A 40
-1,944.45	SUNGARD	99.95138888889	49,821,111,11	2.3083	000	40			
	156,527.78	49,975,694.44	50,000,000.00	2.3000	100	19	0660P0P80	40479 BOA CP	A 40
-1.166.67	SINGARD	099999999999999999999999999999999999999	24 891 708 33	2000	000	A F	STIGOTEGS	12/01/04 02/08/05	2
6, 100.00	97 305 56	37. 3313000000	35 000 000.07	7.22.2	100	1 4	011602700		
-2 722 23	249,750.00	49,975,694.44	50,000,000.00	2.2200	100	19	066020280	40428 BOA CP	A 40
-2,333.33	SUNGARD	99.95833333333	49,731,750.00	2.2320	000	40			
	249,750.00	49,979,166.67	50,000,000.00	2.2200	100	19	0660P0P72	40429 BOA CP	A 40
	1								
-2,625.00	455,000.00	69,986,000.00	70,000,000.00 69,533,625.00	1.9500		2.69%(M		SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES	SUI
		1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1 1 1		0		10/04/04 02/04/03	
-750.00	130,000.00	19,996,000.00	20,000,000.00	1.9500	100	19	313397BL4	40391 FEDL HOME LN MTG CORP DISC N	A 40
-1,875.00	SUNGARD	99.98000000000	49,666,875.00	1.9631	000	87		10/04/04 02/04/05	
	325,000.00	49,990,000.00	50,000,000.00	1.9500	100	19	. 313397BL4	40390 FEDL HOME LN MTG CORP DISC N	A 40
	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1								
.00 -19,871.94	795,347.77	574,398,533.34 99.89539700000	575,000,000.00 573,623,057.51	2.2982		22.12%(M		SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC	SUI
									1
UNREALIZED LOSS	PRICE SOURCE	MARKET PRICE	PAR/SHARES BOOK	CPN RATE	FUND	BANK	CUSIP	NUMBER PURCHASE MATURITY DATE	INI



MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 01/31/05 MAJOR SORT KEY IS ICC#

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SUBTOT	40511	SUBTOT.	40481	40510	40485	40417	40480	40484	40487	INVEST
SUBTOTÀL (INV TYPE) 1010 PUBLIC TIME DEPOSIT	40511 PUBLIC TIME DEPOSIT 01/15/05 07/16/05	SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	40481 BOA CD 12/21/04 05/09/05	40510 BOA CD 01/13/05 03/07/05	U	40417 BOA CD 10/29/04 02/17/05	40480 BOA CD 12/20/04 02/11/05	12/09/04 02/04/05 US BANK CD 12/09/04 02/08/05	40487 BOA CD	DESCRIPTION PURCHASE MATURITY DATE
TOTAL			06050GHF0	06050GJD3	90333UDH2	06050GGN4	06050GHE3	90333UDG4	06050GGB0	CUSIP
.00%(M)	19	10.28% (M)	19 40	19 40	19	19	19 40	40 44	19	BANK
	100	5	100	100	100	100	100	100	100	FUND
3.0000 3.0000 2.2073 2.2270	3.0000	2.3176	2.5000	2.4600	2.3400	2.0900	2.3000	2.3500 2.3200 2.3200	2.0300	FUND CPN RATE SAFE YTM TR
100,000.00 100,000.00 2588872750.41	100,000.00	267,000,000.00 267,045,856.87	50,000,000.00	50,000,000.00	40,000,000.00	50,000,000.00	50,000,000.00	17,045,856.87 10,000,000.00 10,000,000.00	17,000,000.00	PAR/SHARES BOOK
98.767.08 98.76708300000 *******************************	98,767.08 98.76708333333	266,949,120.34	49,973,291.99 99.94658397390	49,996,454.67 99.99290933967	39,995,150.00 99.98787500021	49,989,297.90 99.97859580782	49,996,385.19 99.99277037455	99.99427168776 9,999,514.40 99.995144033334	16,999,026.19	MARKET VALUE
100,000,00 98,767,08 141.67 -1,332.90 100,000,00 98.5708300000 -1,332.90 2001100000,00 259702830,73 8,525,238.46 1,170,185.99 2588877279.41 99.881886000000	141.67 SUNGARD	905,480.83	145,833.33 SUNGARD	64,916.67 SUNGARD	140,400.00 SUNGARD	275,763.89 SUNGARD	137,361.11 SUNGARD	SUNGARD 34,800.00 SUNGARD	106,405.83	CURR ACCR INT
-1,232,92 	-1,232.92	7,810.15 -49,905.85	-26,708.01	-3,545.33	-4,850.00	-10,702.10	-3,614.81	-485.60	7,810.15	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS



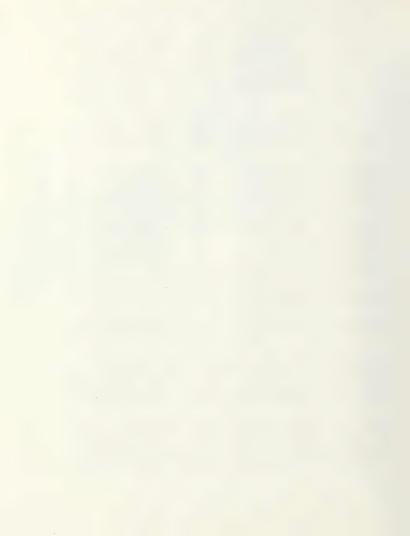
CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 1/31/05

PAGE: 1 RUN: 02/02/05 00:00:25

MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS

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	A 40406 FNNA DISCOUNT NOTES A 40472 FNNA DISCOUNT NOTES A 40516 FNNA DISCOUNT NOTES A 40516 FNNA DISCOUNT NOTES A 40517 FEDERAL NATL MYG ASSI A 40517 FEDERAL NATL MYG ASSI A 40517 FNNA DISCOUNT NOTES A 40405 FNNA DISCOUNT NOTES A 40474 FNNA DISCOUNT NOTES A 40477 FNNA DISCOUNT NOTES	A 40051 T NOTE (99.31) 912 A 39282 T NOTE (95.24) 912 SUBTOTAL (Inv Type) 12 TREASURY NOTES	NO. DESCRIPTION A 4023 UNITED STATES TREAS A 4021 UNITED STATES TREAS A 4022 UNITED STATES TREAS A 4021 TREASERY BILLS A 4020 TREASERY BILLS A 4020 TREASERY BILLS A 4020 TREASERY BILLS A 4020 TREASERY BILLS
LOAN DISC N 313385848 LOAN DISC N 313385808 LOAN DISC N 313385809 LOAN DISC N 313385872 LOAN DISC N 313385872 LOAN DISC N 313385872 LOAN DISC N 313385872	PHMA DISCOUNT NOTES 313589BP7 FRMA DISCOUNT NOTES 313589BQ5 FRMA DISCOUNT NOTES 313589BQ5 FRMA DISCOUNT NOTES 113589BQ3 FRMA DISCOUNT NOTES 313589BQ3 FRMA DISCOUNT NOTES 313589BQ1 FRMA DISCOUNT NOTES 313589CM1 FRMA DISCOUNT NOTES 31358CM1 FRMA DISCOUNT NOTES 31358CM1 FRMA DISCOUNT NOTES 31358CM2 FRMA DISCOUNT NOTES 31358CM3 FRMA DISCOUNT NOTES 31358CM2 FRMA DISCOUNT NOTES 31358DCM2 FRMA DISCOU	912828BC3 9128277F3 TREASURY NOTES	CUSIP BILL 91799R7 BILL 91799R3
100 02/01/05 12/22/04 100 02/08/05 01/11/05 100 02/08/05 01/11/05 100 02/08/05 01/11/05 100 02/11/05 01/11/05 100 02/11/05 01/18/05 100 02/11/05 01/18/05 100 02/11/05 01/18/05 100 02/11/05 01/18/05	100 02/07/05 10/15/04 100 02/08/05 12/06/06 100 02/08/05 12/06/06 100 02/08/05 10/12/10 100 02/09/05 10/12/10 100 02/10/05 01/12/10 100 02/10/05 01/12/10 100 02/10/05 01/12/06 100 03/02/05 12/06/00 100 03/02/05 12/06/00	100 06/30/05 03/08/04 100 11/15/06 05/15/02 2.51%(C)	POND MATCRITY PURCHASE NO. (TYCKER) DATE 100 02/3/05 89/55/04 100 02/3/05 99/25/04 100 02/3/05 99/25/04 100 02/3/05 99/25/04 100 02/3/05 99/25/04 100 02/3/05 99/25/04 100 02/3/05 99/25/04 100 02/3/05 11/35/04 100 02/3/05 11/35/04 100 02/3/05 11/35/04 100 03/16/05 11/36/04 100 03/16/05 11/36/04 100 03/16/05 11/36/04 100 03/16/05 11/36/04 100 03/16/05 11/36/04 100 03/16/05 11/36/04 100 03/16/05 11/36/04 100 03/16/05 11/36/04
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99.747 99.828 99.828 99.847 99.847 99.847 99.847 99.847	99.368 99.602 99.115 99.115 99.886 99.125 99.876 99.326 99.451 99.410 99.410	99.941 95.734 98.603	BOOK PRICE 99.3240 99.208 99.208 99.208 99.208 99.484 99.484 99.833 99.833 99.238
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29,924,150.00 49,914,055.56 49,914,055.56 33,879,942.22 49,923,500.00 24,962,750.00 49,923,509.44	18,879,825.00 49,940,000.00 49,941,000.00 49,566,350.00 49,947,777.78 49,937,777.78 49,725,277.78 49,725,277.78 49,725,277.78 49,725,277.78	44,973,632.82 20,104,218.75 65,077,851.57	BOOK VALUE 24,785,454,86 24,785,554 49,601,888,89 49,601,888,89 29,762,333,33 24,871,000,00



SUBTOTAL SUBTOTAL SUBTOTAL SUBTOTAL 40519 40492 40523 40524 40525 40478 40487 40484 40480 40417 40520 40426 40427 40413 40414 40429 40428 40468 40390 NO. 40481 40510 40485 40482 40509 40508 40447 40479 (Inv Type) 91 NEGOTIABLE C.D.'S BOA CD BOA CP US BANK CD US BANK (Inv Type) 81 COMMERCIAL BOA CD BOA CD US BANK BOA CP US BANK CP

0660P0P98 0660P0P80 91160AP89 0840A0990

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0660P0Q7 0660P0PQ0 91160APN6 0660P0PN7 0660P0PE7

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2.499 2.469 2.274 2.406 2.274 2.232 2.113 2.114 2.232 2.232 2.270 2.308 2.308 2.232

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OBOSOGHFO 06050GJD3 90333UDH2 06050GGN4 90333UDG4

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	MR. D	INVESTMENTS OF SAN FRANCISCH TOWNSTRAND SOFT MEY 15 TO RY INVESTMENTS OFFSTANDING AS OF 131/05 EXECUTE PROSPRING ASSETS AS OF 531/05 SECUTE PROSPRED TO SECUTE AS IN SECULAR ASSETT AS IN SECULAR ASSETT AS IN SECULAR ASSETT AS IN SECULAR AS IN SECULA	L DALY 41 T MENTINUE NO EN MENTINUE AND A SCHENER LICE MAJOR SORT KEY IS ICCH MAJOR SORT KEY IS ICCH MAJOR SORT KEY IS ICCH	A N V E AS OF ICO	5 - 5 N T O N T O 1/31	A N F K A N C L S C O 4 1 5 - 5 5 4 - 4 4 8 7 N V E N T O R Y G AS OF 1/31/05 IS ICC# E BASTS	4 4 8 7	RUN: (PAGE: 2 RUN: 02/02/05 00:00:25
DESCRIPTION	CUSIP	FUND MATURITY PURCHASE SAF/	PURCHASE	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
FEDERAL HOME LOAN DISC N 313385CA2	313385CA2	100 02/18/05 01/24/05	01/24/05	000	2.330	2.334	99.838	26,000,000.00	25,957,930.56
FEDERAL HOME LOAN DISC N	DISC N 313385CF1	100 02/23/05 12/22/04	12/22/04	000	2.280	2.289	99.601	50,000,000.00	49,800,500.00
FEDERAL HOME LOAN DISC N	DISC N 313385CH7	100 02/25/05 01/28/05	01/28/05	000	2.400	2.404	99.813	50,000,000.00	49,906,666,67
FEDERAL HOME LOAN DISC N 313385CH7	313385CH7	100 02/25/05 01/28/05	01/28/05	000		2.404	99.813	10,000,000.00	9,981,333.33
	313385CV6	100 03/09/05 12/08/04		000	2.295	2.308	99.420	50,000,000.00	49,709,937.50
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	ME LOAN DISC	NOTES 22.16%(C)	(C)		2.298		99.761	575,000,000.00	573,623,057.51
FEDL HOME LN MTG CORP DI 313397BL4	313397BL4	100 02/04/05 10/04/04	10/04/04	000	1.950	1.963	99.334	20,000,000.00	19,866,750.00
1					0 1		00 334		60 523 625 00
(Inv Type) 44 FMC DISCOUNT NOTES	INT NOTES	2.69%(C)	(0)		1.950	1.963	99.334	70,000,000.00	69,533,625.00

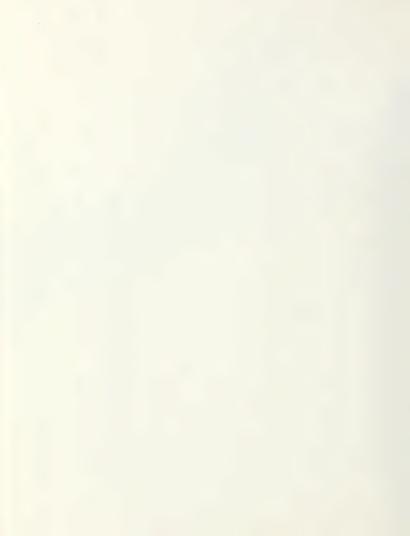


MR. DANIEL DALY 415-554-4487
INVESTMENTS ODTSTANDING AS OF 1/1/1/05
INVESTMENTS ODTSTANDING AS OF 1/1/1/05
MAGOR SORT KEY IS ICC*

PAGE: 3 RUN: 02/02/05 00:00:25

SETTLEMENT DATE BASIS

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2,588,872,750.41	2,600,100,000.00 2,588,872,750.4	2.227 99.568	2.227	2.207	XED	FIXED	ASSETS					
		11 11 11 11 11 11	11 11 11 11 11			TOTALS	REPORT 1					
100,000.00	100,000.00	3.000 100.000	3.000	3.000		k(C)	.00%(C		IME DEPOSIT	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	(Inv Type)	SUBTOTAL
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					1	1111111		1			1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	
BOOK VALUE	SHARES	PRICE	YIELD	RATE	PURP	DATE	(TICKER)	NO.	CUSIP		DESCRIPTION	NO.
	PAR VALUE	BOOK	TRDNG	CUPN	SAF/	PURCHASE	MATURITY PURCHASE	FUND				INVSMT



INVSMT NO.

DESCRIPTION

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY FRANCISCO

SUBTOTAL (Bank Code) 19 BANK OF NEW YORK A 40511 PUBLIC TIME DEPOSIT FUND MATURITY PURCHASE SAF/ NO. INVESTMENTS OUTSTANDING AS OF 1/31/05 100 07/16/05 01/15/05 000 (TICKER) REPORT TOTALS ASSETS 100.00%(C) SETTLEMENT DATE BASIS MAJOR SORT KEY IS BANK DATE PURP 3.000 3.000 RATE CUPN 3.000 100.000 3.000 100.000 YIELD TRDNG PRICE BOOK PAR VALUE 100,000.00 SHARES 100,000.00 RUN: 02/02/05 00:00:25 BOOK VALUE 100,000.00 100,000.00

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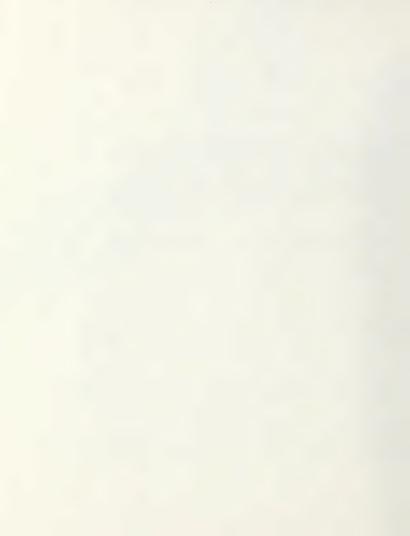


CITY/COUNTY OF SAN FRANCISCO MR. DANIELD ALY 415-554-4487 DETALTPRANSACTION REPORT - FYXED INCOME 01/01/05 TO 01/31/05 FUND: 100 POOLED FUNDS

* ACTIVE TRANSACTIONS *

RUN: 02/02/05 00:00:23

29,882,729.17		184,166.67		2.224		01/11/05	01/11/05				120140
-2,437.51	-64,458.33	-29,815,833.33	-30,000,000.00	2.210	SALE	01/11/05		40	19	TREASURY BILLS	40475
48,000,000.00				2.187		01/25/05					TEAYWG
00,001,004.44	-156,960,00	-47,843,040,00	-48,000,000.00	2.180	MAT	01/25/05		40	19	FEDERAL NATL MTG ASSN	40470
35 097 694 44		4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4		2 200		01/11/05					TEAYWG
00,000,000.00	-87.694.44	-35.000.000.00	-35.000.000.00	2.200	MAT	01/11/05		44	19	US BANK CD	40469
50.000.000.00	101,011.11	10,000,000.00	00,000.00	2.269		01/31/05					TEAYWG
30,000,000.00	-19/ 611 11	08 885 308 0V		2 260	MAT	01/31/05		40	19	BOA CP	40464
E0 000 000 00	-101,000.0/	-47,010,000.00	-30,000,000.00	2.100	1.072	01/28/05	02/01/05		F		TEAYWG
15,000,000.00	101 666 67	40 010 333 33	E0 000 000	2.156	E C	01/07/05		40	1 0	FEDERAL HOME LOAN DISC	40453
	-44,791.67	-14,955,208.33	-15,000,000.00	2.150	MAT	01/07/05		90	LY	FNMA DISCOUNT NOTES	DEVERT
25,000,000.00				2.150		01/28/05					TEAYWG
	-114,430.56	-24,885,569.44	-25,000,000.00	2.140	MAT	01/28/05	01/28/05	87	19	FMC DISCOUNT NOTES	40425
25,000,000.00				2.150		01/27/05					TEAYWG
	-112,944.44	-24,887,055.56	-25,000,000.00	2.140	MAT	01/27/05		87	19	FMC DISCOUNT NOTES	40424
25,000,000.00				2.150		01/26/05					TEAYWG
0010001000000	-111.458.33	-24.888.541.67	-25.000.000.00	2 140	MAT	01/26/05		87	19	FMC DISCOUNT NOTES	40423
50 000 000 00	-641,000.76	-40,700,040.20	-50,000,000.00	1.964	1.013	01/11/05			-		TEAYWG
00,001,111.11	-241 659 72	- 49 758 340 28		1 955	TAN T	01/11/05		Δ3	19	FMC DISCOUNT NOTES	40402
50 261 111 11	-201,111.11	-30,000,000.00	-30,000,000.00	2 000	Line	01/10/05	02/01/05		-	1	TRAYMG
20,000,000.00	-261 111 11	-50 000 000 00		2 000	TAN	01/10/05		40	1 9	WEB CD	40398
30 000 000	-102,8//./8	-19,891,122.22	-20,000,000.00	1 990	MAT.	01/10/05		40	Ly	BOX CF	JESO P
25,000,000.00				1.960		01/12/05					DMAVEL.
	-132,708.33	-24,867,291.67	-25,000,000.00	1.950	MAT	01/12/05		99	19	US BANK CP	40395
28,000,000.00				1.971		01/18/05					TEAYWG
	-158,542.22	-27,841,457.78	-28,000,000.00	1.960	MAT	01/18/05	01/18/05	99	19	US BANK CP	40394
30,000,000.00				1.965		01/04/05					TEAYWG
	-146,625.00	-29,853,375.00	-30,000,000.00	1.955	MAT	01/04/05		43	19	FEDL HOME LN MTG CORP	40393
42,000,000.00				1.960		01/04/05					TEAYWG
	-207,025.00	-41,792,975.00	-42,000,000.00	1.950	MAT	01/04/05		40	19	FEDL HOME LN MTG CORP	40392
50,321,222.22				1.960		01/25/05					TEAYWG
	-321.222.22	-50.000.000.00	-50.000.000.00	1.960	MAT	01/25/05		40	19	BOA CD	40359
50.281.666.67	2000	00,000,000.00		1 950	7 5.07.7	01/11/05	02/01/05		1	500	DEAVER
11,000,000.00	-281 666 67	-50 000 000 00	-50 000 000 00	1 950	F	01/04/05		40	10		SALUA
13 000 000 00	-66,552.78	-12,933,441.22	-13,000,000.00	1.900	MAT	01/04/05		43	19	FEDL HOME LN MTG CORP	40354
29,000,000.00				1.910		01/04/05					TEAYWG
	-149,994.44	-28,850,005.56	-29,000,000.00	1.900	MAT	01/04/05	01/04/05	43	19	FEDL HOME LN MTG CORP	40347
50,000,000.00				1.775		01/20/05					TEAYWG
	-279,458.33	-49,720,541.67	-50,000,000.00	1.765	MAT	01/20/05	01/20/05	40	19	UNITED STATES TREAS BI	40345
6,080,094.10		255,937.50				01/25/05	01/24/05				TEAYWG
-294,843.75	-41,187.85	-5,744,062.50	-6,000,000.00	3.500	PSAL	01/25/05	11/15/06	40	19	T NOTE (95.24)	39282
				- 1	1	1 1 1 1 1	1 1 1 1 1 1	-	- 1		
SETTLEMENT	AMORT/(ACCRET)	PREM / (DISC)	ORIGINAL FACE	YIELD	TYP	SETTLE	/ENTRY	DATE	CASH	MEMO	USER
(GAIN) /LOSS	(INTEREST)	BOOK VALUE	PAR VALUE	COUPON	TXN	TRADE/	MATURITY	BROK	BANK	DESCRIPTION/POOL#	# VNI
			STINDS OF	100000		T 0.0	FUND:				



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 DETAIL TRANSACTION REPORT - FIXED INCOME 01/01/05 TO 01/31/05

FUND:

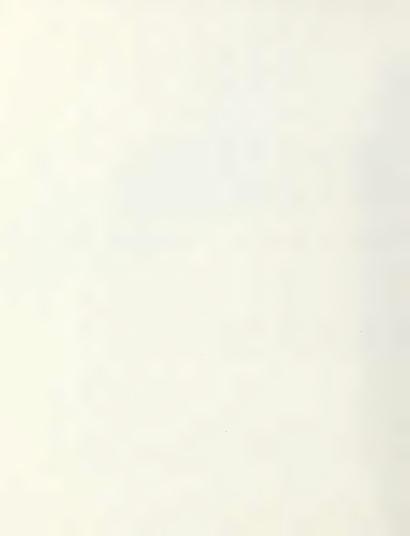
SETTLEMENT DATE BASIS 100

POOLED FUNDS

* ACTIVE TRANSACTIONS *

PAGE: 2 RUN: 02/02/05 00:00:23

-49,923,500.00		-76,500.00		2.299	J	01/18/05	01/21/05				TEAYWG
		49,923,500.00	50,000,000.00		5 PURC	01/18/05		40	19	FEDERAL HOME LOAN DISC	40512
-50.000.000.00		30,000,000.00	30,000,000.00	2.460	5 FOAC	01/13/05	01/21/05	á	t	6 6	TEAYWG
-49,818,916.67		-181,083.33	0000			01/13/05		4	1 0	BOA CD	40510
00000		49,818,916.67	50,000,000.00		5 PURC	01/13/05		40	19	BOA CP	40509
-37 898 666 67		37,898,666.67	38,000,000.00	2.400	5 PURC	01/13/05	02/22/05	44	19	US BANK CP	TEAYWG
-49,914,055.56		-85,944.44		2.214	01	01/11/05					TEAYWG
4		49,914,055.56	50,000,000.00		5 PURC	01/11/05		40	19	FEDERAL HOME LOAN DISC	40507
-49 914 055 56		49,914,055.56	50,000,000.00	2.210	5 PURC	01/11/05	02/08/05	40	19	FEDERAL HOME LOAN DISC	TEAYWG
-49,619,208.33		-380,791.67				01/11/05					TEAYWG
~24,809,604.1/		49,619,208.33	50,000,000.00	2.405	5 PURC	01/11/05	05/05/05	40	19	TREASURY BILLS	40505
		24,809,604.17	25,000,000.00		5 PURC	01/11/05		43	19	TREASURY BILLS	40504
-49,759,000.00		-241,000.00				01/10/05					TEAYWG
50,000,000.00		49.759.000.00	50.000.000.00	2.182	5 PURC	01/10/05	03/23/05	43	19	FNMA DISCOUNT NOTES	40503
	-45,416.67	-49,954,583.33	-50,000,000.00	2.180	5 MAT	01/19/05		40			The same
-49,954,583.33		-45,416.67				01/04/05					TEAYWG
50,000,000.00		49.954.583.33	50.000.000.00	2.180	5 PURC	01/04/05	01/19/05	40	19	FNMA DISCOUNT NOTES	40502
	-48,444.44	-49,951,555.56	-50,000,000.00	2.180	5 MAT	01/20/05		40			The same
-49,951,555.56		-48,444.44		2.182	01	01/04/05					TEAYWG
		49,951,555.56	50,000,000.00		5 PURC	01/04/05		40	19	FNMA DISCOUNT NOTES	40501
50,000,000.00	-01,4,6.66	-40,040,041.10	-50,000,000.00	2.182	5 17.71	01/21/05	02/01/05	#			TEAYWG
-49,948,527.78	E1 472 22	-49 949 527 79		2.182		01/04/05	01/11/05	2			TEAYWG
		49,948,527.78	50,000,000.00		5 PURC	01/04/05		40	19	FNMA DISCOUNT NOTES	40500
12,000,000.00						01/13/05					TEAYWG
	-9,860.00	-11,990,140.00	-12,000,000.00 -11,990,140.00	~	5 MAT	01/13/05		40	19	TREASURY BILLS	40499
50,000,000.00						01/13/05					TEAYWG
30,000,000.00	-41.083.33	-49.958.916.67	-50.000.000.00	1 740	5 TAN	01/13/05	01/13/05	40	1 9	TREASURY BILLS	TEATUG
	-41,083.33	-49,958,916.67	-50,000,000.00 -49,958,916.67	_	5 MAT	01/13/05		40	19	TREASURY BILLS	40497
50,000,000.00						01/21/05					TEAYWG
	-78,472.22	-49,921,527.78	-50,000,000.00	_	5 MAT	01/21/05		87	19	FEDERAL HOME LOAN DISC	40496
50,000,000.00	-83,250.00	-49,916,750.00	-50,000,000.00 -49,916,750.00	2.220	5 MAT	01/18/05	01/18/05	87	19	FEDERAL HOME LOAN DISC	TEAYWG
44,071,194.44					J	01/11/05					TEAYWG
	-71,194.44	-44,000,000.00	-44,000,000.00	_	5 MAT	01/11/05		40	19	BOA CD	40489
45,000,000.00	100000000000000000000000000000000000000	44,000,000.00	10,000,000.00	2.237	5	01/31/05	02/01/05	4	T J	THE DISCOONT NOIRS	TEAYWG
	-144 950 00	055 050 00		2		01/31/08		5	2		
					1	1 0 1 1 1	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1 1			0000
(GAIN) /LOSS SETTLEMENT	(INTEREST) AMORT/(ACCRET)	BOOK VALUE PREM / (DISC)	PAR VALUE	TYP YIELD	TXN	TRADE/	MATURITY	BANK BROK	BANK	DESCRIPTION/POOL#	INV #



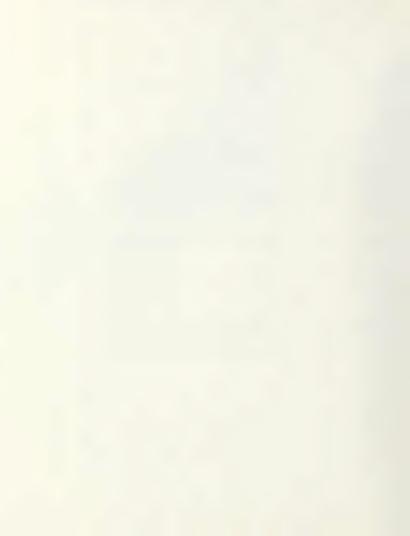
CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALLY 415-554-4487 DENALTRANSACTION REPORT - FIXED INCOME 01/01/05 TO 01/31/05

* ACTIVE TRANSACTIONS *

01/01/05 TO 01/31/05
01/01/05 TO 01/31/05
SETTLEMENT DATE BASIS
FUND: 100 POOLED FUNDS

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				FUND:	TOO		POOLE	POULED FUNDS			
INV #	DESCRIPTION/POOL#	BANK	BROK	BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE	TRADE/ SETTLE	TXN O	TXN COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE (INTEREST PREM / (DISC) AMORT/(ACCRET	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
		-		1	1	1	1				
40513	FEDERAL HOME LOAN DISC	19	40	02/11/05	01/18/05	PURC	2.295	25,000,000.00	24,961,750.00		
TEAYWG				01/21/05 01/18/05	01/18/05		2.299		-38,250.00		-24,961,750.00
40514	40514 FEDERAL HOME LOAN DISC	19	89	02/16/05 01/20/05		PURC	2.320	50,000,000.00	49,913,000.00		
TEAYWG				01/21/05 01/20/05	01/20/05		2.324		-87,000.00		-49,913,000.00
40515	FEDERAL HOME LOAN DISC	19	89	02/11/05 01/20/05		PURC	2.305	50,000,000.00	49,929,569.44		
TEAYWG				01/21/05 01/20/05	01/20/05		2.308		-70,430.56		-49,929,569.44
40516	FNMA DISCOUNT NOTES	19	40	02/08/05 01/21/05		PURC	2.240	50,000,000.00	49,944,000.00		
TEAYWG				01/21/05 01/21/05	01/21/05		2.243		-56,000.00		-49,944,000.00
40517	40517 FEDERAL NATL MTG ASSN	19	40	02/09/05	02/09/05 01/21/05	PURC	2.240	50,000,000.00	49,940,888.89		
TEAYWG				01/21/05 01/21/05	01/21/05		2.243		-59,111.11		-49,940,888.89
40518	FNMA DISCOUNT NOTES	19	40	02/10/05 01/21/05		PURC	2.240	50,000,000.00	49,937,777.78		
TEAYWG				01/21/05 01/21/05	01/21/05		2.243		-62,222.22		-49,937,777.78
40519	40519 FEDERAL HOME LOAN DISC	19	40	02/18/05 01/24/05		PURC	2.330	26,000,000.00	25,957,930.56		
TEAYWG				01/24/05 01/24/05	01/24/05		2.334		-42,069.44		-25,957,930.56
40520	BOA CP	19	40	03/16/05 01/25/05		PURC	2.490	50,000,000.00	49,827,083.33		
TEAYWG				01/24/05 01/25/05	01/25/05		2.499		-172,916.67		-49,827,083.33
40521	BOA CP	19	40	03/16/05 01/25/05		PURC	2.490	25,000,000.00	24,913,541.67		
TEAYWG				01/24/05 01/25/05	01/25/05		2.499		-86,458.33		-24,913,541.67
40522	UNITED STATES TREAS BI	19	43	02/24/05 01/27/05	01/27/05	PURC	2.150	50,000,000.00	49,916,388.89		
TEAYWG				01/27/05 01/27/05	01/27/05		2.154		-83,611.11		-49,916,388.89
40523	FEDERAL HOME LOAN DISC	19	40	02/25/05 01/28/05		PURC	2.400	50,000,000.00	49,906,666.67		
TEAYWG				01/27/05 01/28/05	01/28/05		2.404		-93,333.33		-49,906,666.67
40524	40524 FEDERAL HOME LOAN DISC	19	40	02/25/05 01/28/05		PURC	2.400	50,000,000.00	49,906,666.67		
TEAYWG				01/27/05 01/28/05	01/28/05		2.404		-93,333.33		-49,906,666.67
40525	FEDERAL HOME LOAN DISC	19	40	02/25/05	02/25/05 01/28/05	PURC	2.400	10,000,000.00	9,981,333.33		
TEAYWG				01/27/05 01/28/05	01/28/05		2.404		-18,666.67		-9,981,333.33



* ACTIVE TRANSACTIONS *

MR. DANIEL DALY 415-554-4487 DENALTEL DALY 415-554-4487 DETAL TRANSACTION REPORT - PIXED INCOME 0//11/05.07 01/31/05 REPORT CARANTOTALS

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1159076550 29		-3 060 777 47			1150053661 41		116100000	1)	-
6,080,094.10	-294,843.75	-41,187.85		255,937.50	-5,744,062.50		1) 4.559 -6,000,000.00	(1) PSAL 4.559	PSAL (
-2,437.51 29,882,729.17	-2,437.51	-64,458.33		184,166.67	-29,815,833.33		2.224 -30,000,000.00	(25) SALE 2.224	SALE
-1096548270.86				-2,451,729.14	1096548270.86 -2,451,729.14		PURC 2.320 1099000000.00	2.320	PURC
SETTLEMENT	(GAIN)/	(INTEREST)	AMORTIZATION/) (ACCRETION)	PREMIUM/ AMORTIZATION (DISCOUNT) (ACCRETION)	BOOK VALUE	ORIGINAL FACE PREMIUM/ AMORTIZATION/ (GAIN)/ GAIN)/ VALUE BOOK VALUE (DISCOUNT) (ACCRETION) (INTEREST) LOSS SETTLEMENT	PAR VALUE	PAR WEIGHTED YIELD	TYPE/
				ASSETS	ASS				



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* ACTIVE TRANSACTIONS *

/ COUNTY OF SAN FRANCISCO
DANIEL DALLY 415-554-4487
DETAL TRANSACTION REPORT - FIXED INCOME
01/01/05 TO 01/31/05
SETTLEMENT DATE BASIS
FUND: 100

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-100,000.00		100,000.00	100,000.00	JRC 3.000	60 07/16/05 01/15/05 PURC 01/21/05 01/15/05	01/21/05 01/15/05	19 6	TEAYWG
100,056.25	-56.25	-100,000.00	-100,000.00		60 01/15/05 01/15/05 MAT 02/01/05 01/15/05	0 01/15/05 01/15/05	19 6	40216 PUBLIC TIME DEPOSIT
(GAIN)/LOSS SETTLEMENT	(INTEREST) AMORT/(ACCRET)	BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET	OL# BANK BROK MATURITY TRADE/ TXN COUPON PAR VALUE BOOK VALUE (INTEREST) (GAIN)/LOS CASH DATE /ENTRY SETTLE TYP YIELD ORIGINAL PACE PREM / (DISC) AMORT/(ACCRET) SETTLEMEN	/ TXN COUPON	TY TRADE/ TO SETTLE TO	BANK BROK MATURITY TRADE/	ANK BRO	INV # DESCRIPTION/POOL# B.



PP-
ACTIVE
TRANSACTIONS
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MR. DANIEL DALYON 15-554-4487 MR. DANIEL DALYON 15-554-4487 DETAIL TRANSACTION REPORT - FIXED INCOME 01/01/05 TO 01/11/91XED INCOME REPORT GRAND TOTALS

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100,056.25		-56.25			-100,000.00		1.350 -100,000.00		MAT
-100,000.00					100,000.00		100,000.00	3.000	PURC
	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1								1
SETTLEMENT	LOSS	(INTEREST)	(ACCRETION)	(DISCOUNT) (ACCRETION)	BOOK VALUE	ORIGINAL FACE VALUE	PAR VALUE	TYPE/ WEIGHTED	TXN#
								PAR	
				11000010	1011				



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



March 2, 2005

GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P. Daly CHIEF INVESTMENT OFFICER

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

adies and Gentlemen:

this correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. <u>To highlight the activities of our portfolio during the eight months,</u> the results reflect arnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received
Total Net Earnings
Average Age of Portfolio

\$31,450,487 \$31,437,933 39 Days Earned Interest Yield Pooled Funds 2.002% All Funds 2.002%

Average Age of Portfolio 39 Days All Funds 2.002%

[Otal cost of the securities on hand February 28, 2005 was \$2,645,106,495 with a market value of

n accordance with provisions of California State Government Code Section 53646, we are forwarding serewith computer printouts detailing the City's investment portfolio as of February 28, 2005. These nvestments are in compliance with California Code and our statement of investment policy, and provide ufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

- Interest received and earnings for the month of February 2005, earned interest yield and end of period portfolio balance and yield.
- 2. Recap of amounts invested in each type of investment.

2,649,420,582 plus fixed assets accrued earnings of \$941,437.

- Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on February 28, 2005.
- General journal detailing purchases, sales, and interest activities during the month of February 2005.

ery truly yours,

DOCUMENTS DEPT.

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SAN FRANCISCO PUBLIC LIBRARY

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inc.

c: Harvey Rose, Budget Analyst (w/Enc.) Ed Harrington, Controller (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division (w/Item #1.3.5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., Dr. A. Ackerman Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies CDIAC



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ALL FUNDS

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WEIGHTED AVERAGE DAYS TO CALL: WEIGHTED AVERAGE DAYS TO MATURITY: WEIGHTED AVERAGE YIELD AT END OF PERIOD: CURRENT AMORTIZED BOOK VALUE: END OF PERIOD PORTFOLIO BALANCE: EARNED INCOME YIELD THIS PERIOD: AVERAGE DAILY PORTFOLIO BALANCE: TOTAL NET EARNINGS THIS PERIOD: TOTAL INCOME RECEIVED IN THIS PERIOD: 2,644,899,479.06 2,645,006,495.31 2,619,598,262.31 5,079,723.81 8,805,538.22 ---- GOV'T SECURITIES -----ASSETS 38.79 38.79 2.350 2.528 LIABILITIES .000 .000 . 00 . 00 .00 . 00 . 00 . 00 . 00 ----- TIME DEPOSITS -----ASSETS 100,000.00 100,000.00 100,000.00 138.00 138.00 3.042 233.33 3.042 . 00 LIABILITIES N/A N/A N/A N/A N/A N/A N/A N/A N/A 2,644,999,479. 2,645,106,495. 2,619,698,262.

5,079,957. 8,805,538. TOTAL

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NET PORTFOLIO YIELD, 365-DAY BASIS:

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MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY INVESTMENT INVENTORY INVESTMENT DATE BASIS

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(Inv	(Inv	(Inv	(Inv	val)	(Inv	(Inv	(Inv	SUI
Туре	Туре	Туре	Туре	Type	Туре	Type	Type	MARY
(Inv Type) 1010 FUBLIC TIME DEPOSIT	(Inv Type) 91 NEGOTIABLE C.D.'S	(Inv Type) 81 COMMERCIAL PAPER DISC	(Inv Type) 44 FMC DISCOUNT NOTES	(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	(Inv Type) 41 FNMA DISCOUNT NOTES	(Inv Type) 12 TREASURY NOTES	(Inv Type) 11 TREASURY BILLS	SUMMARY DESCRIPTION
.00%(C) REPORT TOTALS ASSETS FIXED	16.26%(C)	25.43%(C)	2.48%(C)	13.76%(C)	16.79%(C)	2.06%(C)	23.22%(C)	CUPN RATE
3.000	2.531	2.529	2.618	2.427	2.429	1.542	2.461	CUPN
3.000 3.000 100.000 ===== =============================	2.531 2.531 100.000	2.538	2.632	2.427 2.435 99.693	2.429 2.440 99.550	1.765	2.461 2.476	TRDNG
100.000	100.000	99.655	99.451	99.693	99.550	99.176	99.398	BOOK
100,000.00	430,000,000.00	675,000,000.00	66,000,000.00	365,000,000.00	446,000,000.00	55,000,000.00	618,000,000.00	PAR VALUE SHARES
3.000 3.000 100.000 100,000.00 100,000.00 100,000.00 2.645,106,000.00 2.645,1000.00 2.645,1000.00 2.645,1000.00 2.645,1000.00 2.645,1000.00 2.	430,000,000.00	672,669,124.99	65,637,952.23	363,878,118.05	443,992,005.42	54,547,070.32	614,282,224.30	BOOK VALUE



INVESTMENTS OUTSTANDING AS OF 02/28/05 MAJOR SORT KEY IS ICC#

(RPTMKT)

C.ITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

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40473	SUBTOT	40051 39282	SUBTOT	40535	40534	40533	40532	40568	4057L	40505	40504	40578	40575	4	0 0 0	40573	40572	40569	40567	40471	INVEST
40473 FNMA DISCOUNT NOTES 12/06/04 03/02/05	SUBTOTAL (Inv Type) 12 TREASURY NOTES	40051 T NOTE(99.31) 03/08/04 06/30/05 39282 T NOTE (95.24) 05/15/02 11/15/06	SUBTOTAL (Inv Type) 11 TREASURY BILLS	TREASURY BILLS 02/04/05 07/21/05	TREASURY BILLS 02/04/05 07/21/05	TREASURY BILLS 02/04/05 07/21/05	TREASURY BILLS 02/04/05 07/21/05	TREASURY BILLS 02/18/05 06/02/05	TREASURY BILLS 02/23/05 05/05/05	TREASURY BILLS 01/11/05 05/05/05	TREASURY BILLS 01/11/05 05/05/05	TREASURY BILLS 02/28/05 03/24/05	TREASURY BILLS 02/25/05 03/24/05	02/24/05 03/24/05	02/24/05 03/24/05	02/24/05 03/24/05 TREASURY BILLS	TREASURY BILLS	TREASURY BILLS 02/22/05 03/24/05	TREASURY BILLS 02/18/05 03/17/05	TREASURY BILLS 12/06/04 03/10/05	DESCRIPTION PURCHASE MATURITY DATE
313589CN1	2	912828BC3 9128277F3	23	912795VH1	912795VH1	912795VH1	912795VH1	912795SR3	912795SM4	912795SM4	912795SM4	912795SF9	912795SF9	030001310		912795SF9	912795SF9	912795SF9	912795SE2	912795SD4	
19 40	.07% (M)	19 40 19 87	23.21%(M)	19	19	19	19	19	40	19	43	19	40	87	87	19	19	40	40	40	BROK
100		100 100 000		100	100	100	100	100	000	100	000	100	000	000	000	100	100	100	000 001	000	
2.3000	1.5418	1.1250 1.1698 3.5000 4.5592	2.4611 2.4765	2.6350	2.6350	2.6350	2.6350	2.5500	2.5100	2.4050	2.4050	2.4350	2.4350	2.4095	2.4095	2.4095	2.4050	2.3550	2.3541	2.1874	CPN RATE
50,000,000.00 49,725,277.78	55,000,000.00 54,547,070.32	45,000,000.00 44,973,632.82 10,000,000.00 9,573,437.50	618,000,000.00 614,282,224.30	25,000,000.00 24,694,413.19	50,000,000.00 49,388,826.39	50,000,000.00 49,388,826.39	50,000,000.00 49,388,826.39	10,000,000.00 9,926,188.89	39,801,988.89	50,000,000.00 49,619,208.33	24,809,604.17	39,935,066.67	19,963,475.00	49,906,472.22	49,906,472.22	50,000,000.00	50,000,000.00	32,935,237.50	34,938,312.50	39,772,833.33	PAR/SHARES BOOK
49,997,569.44 99.99513888889	54,743,750.00 99.53409100000	44,746,875.00 99.4375000000 9,996,875.00 99.96875000000	615,029,687.50 99.51936700000	24,726,562.50 98.90625000000	49,453,125.00 98:90625000000	49,453,125.00 98.90625000000	49,453,125.00 98.90625000000	9,931,250.00 99.31250000000	39,812,500.00 99.53125000000	49,765,625.00 99.53125000000	99.53125000000	39,937,500.00	99.84375000000	99.84375000000	99.84375000000	49,921,875.00	49,921,875.00	32,948,437.50 99.84375000000	99.87500000000	99.9375000000	MARKET PRICE
271,527.78 SUNGARD	186,395.03	83, 908.84 SUNGARD 102, 486.19 SUNGARD	894,157.09	45,746.53 SUNGARD	91,493.06 SUNGARD	91,493.06 SUNGARD	91,493.06 SUNGARD	7,806.94 SUNGARD	16,733.33 SUNGARD	163,673.61 SUNGARD	81,836.80 SUNGARD	2,705.56 SUNGARD	SUNGARD	SUNGARD	SUNGARD	16,701.39	16,701.39	15,111.25 SUNGARD	SUNGARD	SUNGARD	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
763.88	423,437.50 -226,757.82	-226,757.82 423,437.50	-146,693.89	-13,597.22	-27,194.45	-27,194.45	-27,194.45	-2,745.83	-6,222.22	-17,256.94	-8,628.47	-272.23	-136.11	-1,298.61	-1,298.61	-1,298.61		-1,911.25	-7,194.44	-3,250.00	NREALIZED GAIN



INVESTMENTS OUTSTANDING AS OF 02/28/05
MAJOR SORT KEY IS ICC#

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FINA DISCOUNT NOTES 12/06/04 03/02/05 FINA DISCOUNT NOTES FINA DISCOUNT NOTES 12/08/04 03/09/05 FINA DISCOUNT NOTES	313589CN1 313589CV3	19 40 19 87	1000	2.3000	50,000,000.00 49,725,277.78	49,997,569.44	271,527.78 SUNGARD	763.88
03/02/05 NT NOTES 03/09/05 NT NOTES	313589CV3	40 19 87	100	2.3127	49,725,277.78	99.99513888889	SUNGARD	
NT NOTES	313589CV3	19	100	0 2250				
OJ/09/05	7	8/	,	0	41,000,000.00	40,984,055.56	220, 122.31	5,330.00
	SAUCACTO	19	100	2.4200	47,000,000.00	46,970,298.61	60,029.44	11,371.39
02/10/05 03/14/05		40	000	2.4252	46,898,897.78	99.93680555556	SUNGARD	
FUMA DISCOUNT NOTES	313589DD2	19		2.4400	8,000,000.00	7,993,777.78	11,386.67	2,453.33
NT NOTES	313589DK6	19		2.4100	50,000,000.00	49,946,527.78	167,361:11	20,166.67
01/10/05 03/23/05		43		2.4217	49,759,000.00	99.8930555556	SUNGARD	
FEDERAL NATL MTG ASSN DISC N	313589DY6	19	100	2.5000	50,000,000.00	49,914,930.56	62,500.00	36,458.34
04/05/05	Office	40	1000	2.5092	49,815,972.22	99.82985111111	23 KOO 00	43 847 22
04/11/05	01000000	87	000	2.5310	49,783,000.00	99.80069444444	SUNGARD	4
FNMA DISCOUNT NOTES	313589EE9	19	100	2.5200	50,000,000.00	49,900,347.22	73,500.00	43,847.22
04/11/05 NT NOTES	313589EN9	19	1000	2.5310	50.000.000.00	49 880, 902, 78	SUNGARD 63 500.00	53.763.89
02/11/05 04/19/05		40	000	2.5521	49,763,638.89	99.76180555556	SUNGARD	
) 41 FNMA DISCOUNT		.81% (M)		2.4294	446,000,000.00 443,992,005.42	445,486,326.39 99.88482700000	1,275,555.15	218,765.82
TE LOAN DISC NOTES	313395CW6	0	100	3 000	50 000 000	50 000 000	23 202 53	
02/10/05 03/01/05	OT DO DO DO DO	87	000	2.3830	49,937,194.44	100.0000000000	SUNGARD	
02/10/05 03/02/05	313385CN4	19	100	2.3800	50,000,000.00	49,996,541.67	62,805.55	-152 73
	313385CN4	19	100	2.4100	35,000,000.00	34.997.579.17	30.459.72	,
		87		2.4123	34,967,197.22	99.99308333333	SUNGARD	-77.77
FEDERAL HOME LOAN DISC NOTES 02/10/05 03/03/05	313385CP9	19		2.3800	49.930.583.33	49,993,083.33	62,805.56	-305-6
FEDERAL HOME LOAN DISC NOTES	313385CV6	19		2.2950	50,000,000.00	49,972,333.33	264,562.50	
O3/09/05	313589559	10	1000	2.3084	49,709,937.50	99.94466666667	SUNGARD	-2,166.67
02/16/05 04/11/05		40	000	2.5396	29,886,150.00	99.71641666667	SUNGARD	
FEDERAL HOME LOAN DISC NOTES	313397EP2	19	100	2.5400	50,000,000.00	49,827,083.33	63,500.00	3,472.22
	313397ER8	1 9	100	2.5522	50 000 000 00	49 820 166 67	SUNGARD	3 611 11
		87	000	2.5526	49,753,055.56	99.64033333333	SUNGARD	
) 43 FEDERAL HOME I		.76% (M)		2.4273	365,000,000.00 363,878,118.05	364,521,712.50 99.86896200000	637,847.22	8,450.00
FEDERAL HOME LOAN DISC NOTES 02/15/05 04/20/05	313397EP2	19		2.5500	25,000,000.00	24,913,541.67	24,791.67	2,083.33
FEDERAL HOME LOAN DISC NOTES	313397ER8	19		2.5600	4,000,000.00	3,985,613.33	3,413.33	404.44
	PRIMA DISCOUNT MOTES PENDA DIS	313589DF 313589DF 313589DF 313589DF 313589DF 313589DF 313589DF 313585CF 313385CF 31385CF 313	589DD2 589DX6 589DX6 589E9 16.8 385CW6 385CW4 385CW4 385CW4 385CW4 16.8 385CW4	\$890D2 19 100 \$890X6 19 100 \$890X6 19 100 \$890X6 19 100 \$890X8 19 100 \$890X8 19 100 \$890X8 19 100 \$16.81% (M) \$17.000 \$19.000 \$16.81% (M) \$10.0000 \$10.000 \$10.0000 \$10.0000 \$10.0000 \$10.0000 \$10.0000 \$10.0000 \$10.0000 \$10.0000 \$10	SSPDD2 19 100 SSPDX6 13 100 SSPDX6 19 100 SSPDX6 19 100 SSPDX8 19 100 SSPDX9 10 100 SS	\$89DD2 19 000 2.4423 \$89DX6 19 000 2.4421 \$89DX6 19 000 2.5310 \$99DX6 19 000 2.5310	\$89000000000000000000000000000000000000	\$89000 10



MR. DANIEL DALY 415-554-4487

MR. DANIEL DALY 415-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 02/28/05 MAJOR SORT KEY IS ICC#

PAGE: 3 RUN: 03/02/05 00:01:10

(RPTMKT)

A 4042 BOA CP A 4052 BOA CP A 4052 BOA CP A 4052 BOA CP A 4054 BOA CP A 4055 BOA CP A 4054 BOA CP A 4054 BOA CP A 4055 BOA CP A 405
40543 BOA CONTROL ON A CONTROL
JR5
25. 44 % (M)
100 100 100 100 100 100 100 100 100 100
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SUNGARD
-916.66 -916.66 -319.45 -1,555.55 -416.67 -972.23 1,166.67 -31.909.71



(RPTMKT)

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 02/28/05 MAJOR SORT KEY IS ICC#

PAGE: 4 RUN: 03/02/05 00:01:10

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SUBTOTA	40511	SUBTOTA	40481 BOA CD 12/2	40577	40563	40566 WFB CD 02/1	40557 WFB CD 02/1	40576	40537	INVEST
SUBPOTÂL (Inv Type) 1010 PUBLIC TIME DEPOSIT	40511 PUBLIC TIME DEPOSIT 01/15/05 07/16/05	SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	BOA CD 12/21/04 05/09/05	WFB CD 02/25/05 03/31/05	02/17/05 03/30/05	WFB CD 02/17/05 03/28/05	WFB CD 02/11/05 03/28/05	US BANK CD 02/25/05 03/25/05	US BANK CD 02/07/05 03/22/05	DESCRIPTION PURCHASE MATURITY DATE
TIME DEPOSIT			06050GHF0	9497P2AK3	06050GKD1	9497P12K4	9497P12R9	90333UEB4	903330003	CUSIP
.00%(M)	19	16.23%(M)	19 40	41	40	19 41	19	19	19	BANK
_	100	_	100	100	000	100	100	100	100	FUND
3.0000 3.0000 ======= 2.4647 2.4784 =======	3.0000	2.5307	2.5000	2.5700	2.5600	2.5500	2.5400	2.5800	2.5000	FUND CPN RATE
100,000.00 100,000.00 2655100000.00 2645106495.31	100,000.00	430,000,000.00 430,000,000.00	50,000,000.00	38,000,000.00	50,000,000.00	45,000,000.00	26,000,000.00	50,000,000.00	8,000,000.00	PAR/SHARES BOOK
98.911.61 98.9116110000 ==============================	98,911.61 98.911611111111	429,961,007.88 99.99093200000	49,985,234.82 99.97046964471	37,997,696.18 99.99393731750	49,996,588.13	44,996,784.61 99.99285468283	25,997,918.02 99.99199237861	49,997,900.81 99.99580161371	7,999,297.87 99.99122332637	MARKET VALUE
98.911.61 98.9116.1100.000 98.912.510.000 98.912.510.000 97.86.940.000 97.86.9940.000 97.86.9940.000 97.86.9940.000	375.00 SUNGARD	755,042.22	243,055.56 SUNGARD	10,851.11 SUNGARD	42,666.67 SUNGARD	38,250.00 SUNGARD	33,020.00 SUNGARD	14,333.33 SUNGARD	12,222.22 SUNGARD	CURR ACCR INT
-1,088.39 	-1,088.39	.00 -38,992.12	-14,765.18	-2,303.82	-3,411.87	-3,215.39	-2,081.98	-2,099.19	-702.13	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS



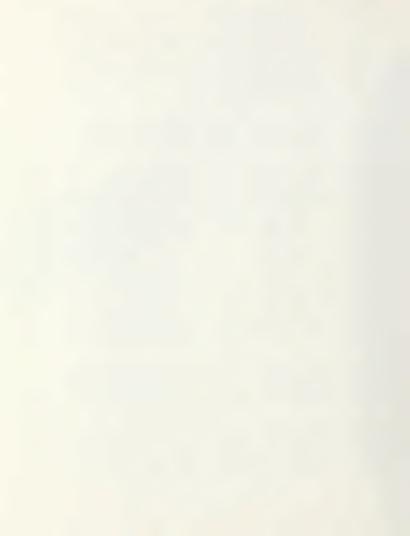
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CITY/COUNTY OF SAN FRANCISCO MR. DANTEL DALY IN VESTMENT IN VENTORY INVESTMENT IN VENTORY INVESTMENT IN VENTORY INVESTMENT OUTSTANDING AS OF 2/28/05 MAJOR SOFTENDING BASIS

4 1 5 - 5 5 4 - 4 4 8 7 PAGE: 1 IN VENTORY

16 AS OP 2/28/05
7.15 ICC#

*****	SUB3	A 4 SUB9	SUBJ	
40546 40548 40561 40561 40547 40478 40564	A 40473 A 404774 A 40477 A 40539 A 40503 A 40503 A 40553 A 40554 A 40540 A 40554 A 40554	A 40051 T NOTE(99.31) 912 A 39282 T NOTE(95.24) 912 SUBTOTAL (Inv Type) 12 TREASURY NOTES	1.00500 1.0	
FEDERAL HOME FEDERAL HOME FEDERAL HOME FEDERAL HOME FEDERAL HOME FNMA DISCOUNT	ENMA ENMA ENMA ENMA ENMA ENMA ENMA ENMA	T NO T NO	DESCRIPTION TREASURY BILLS	
RAL RAL RAL RAL DIS	DIS DIS DIS DIS DIS DIS DIS DIS DIS	TE (9 TE (SURY SURY SURY SURY SURY SURY SURY SURY	
HOME HOME HOME	DISCOUNT	NOTE(99.31) NOTE(95.24 Inv Type) 12	BILLS	
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2222	DI	NO A	DESCRIPTION TREASORY BILLS 912 TREASORY BILLS 913 TREASORY BILLS 913 TREASORY BILLS	
313385CM6 313385CN4 313385CN4 313385CP9 313385CV6	PRMA DISCOURT NOTES 113599M PRMA DISCOURT NOTES 113599M PRMA DISCOURT NOTES 313599M PRMA DISCOURT NOTES 313599M PRMA DISCOURT NOTES 313599M PRMA DISCOURT NOTES 313599M PRMA DISCOURT NOTES 313599P PRMA DISCOURT NOTES 313599E PRMA DISCOURT NOTES 313599E	912828BC3 9128277F3 TES	CUSTP 912795826 912795826 912795829 912795829 912795829 912795829 912795829 912795844 912795844 912795844 912795844 912795844 912795844 912795844 912795844	
313385CM6 313385CN4 313385CN4 313385CP9 313385CV6 313589EE9	313589CN1 313589CN3 313589CN3 313589DN8 313589DN6 313589DV6 313589DV6 313589EP9 313589EP9 313589EP9	28BC3	CUSIP 12795 SD4 12795 SE2 12795 SE3 12795 SE3 12795 SE4	
			100 100 100 100 100 100 100 100 100 100	PI
0001	0001	100 (000000000000000	
03/01/05 03/02/05 03/02/05 03/02/05 03/03/05 03/03/05 03/09/05	03/02/05 03/02/05 03/09/05 03/19/05 03/17/05 03/13/05 04/11/05 04/11/05 04/11/05 04/11/05 04/11/05	16/30	(TICKEE) (TI	alia.
		0/05 03 5/06 05 2.06%(C		
02/10/05 02/10/05 02/16/05 02/16/05 02/10/05 12/08/04 02/16/05	12/06/04 12/06/04 12/08/04 02/10/05 02/10/05 01/10/05 01/10/05 02/11/05 02/08/05 02/08/05 02/08/05	06/30/05 03/08/04 11/15/06 05/15/02 2.06%(C)	DATES DATE DATE 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1	
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2.383 2.383 2.412 2.383 2.383 2.308 2.540	2.313 2.313 2.349 2.425 2.446 2.422 2.531 2.531 2.531 2.531	1.170 4.559 1.765	YIELD 2.187 2.354 2.350 2.410 2.410 2.410 2.423 2.423 2.423 2.423 2.423 2.423 2.4668 2.668 2.668 2.668 2.4668	ONCE
99.874 99.868 99.906 99.861 99.420 99.621	99.451 99.451 99.785 99.749 99.518 99.563 99.566 99.566 99.550	99.941 95.734 99.176	PRICES 99.432 99.804 99.813 99.813 99.813 99.813 99.238 99.238 99.238 99.238 99.238 99.238 99.238 99.238	D D
906 906 120	.451 .451 .410 .785 .749 .518 .566 .566 .566	734	RICE 432 824 813 813 813 813 813 813 813 813 813 813	3
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49,937,194.44 49,933,888.89 34,967,197.22 49,930,583.33 49,709,937.50 29,886,150.00	49,725,277.78 49,725,277.78 40,758,0031.78 40,758,0031.79 7,999,937.89 49,759,000.00 49,783,000.00 49,783,000.00 49,783,000.00	44,973,632.82 9,573,437.50 	ALUB 2010	
. 22	.78 .78 .19 .78 .78 .78 .00 .00 .00 .00	.50	3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3. 3	



40511 PUBLIC TIME DEPOSIT

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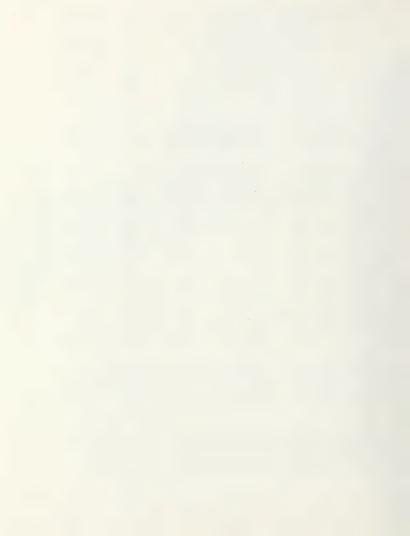
3.000 3.000 100.000 100,000.00 100,000.00

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY INVESTMENT INVESTMENT OUTSTANDING AS OF 2/28/05

PAGE: 2 RUN: 03/02/05 00:01:08

SETTLEMENT DATE BASIS MAJOR SORT KEY IS ICC#

NO.	DESCRIPTION	CUSIP	FUND MATURITY PURCHASE NO. (TICKER) DATE	SAF/	CUPN	TRDNG	BOOK	
40555	6 FEDERAL HOME LOAN DISC N	N 313397EP2 N 313397ER8	100 04/20/05 02/11/05 100 04/22/05 02/11/05	0000 2	1	2.540	2.552	
SUBTOTAL	(Inv Type) 43	FEDERAL HOME LOAN DISC	NOTES 13.76%(C)		1 10	2.427	2.427 2.435	
A 40560 A 40565 A 40570	FEDERAL HOME LOAN DISC FEDERAL HOME LOAN DISC FMC DISCOUNT NOTES	N 313397EP2 N 313397ER8 313397FS5	100 04/20/05 02/15/05 100 04/22/05 02/17/05 100 05/17/05 02/22/05	0000		2.550 2.560 2.670		2.550 2.560 2.670
SUBTOTAL	L (Inv Type) 44 FMC DISCOUNT NOTES	OUNT NOTES	2.48%(C)		121	2.618	2.618 2.632	
A 40509 A 40482 A 40520 A 40521	9 BOA CP 2 BOA CP 0 BOA CP 1 BOA CP	0660P0Q71 0660P0Q89 0660P0QG1	100 03/07/05 01/13/05 100 03/08/05 12/27/04 100 03/16/05 01/25/05 100 03/16/05 01/25/05	0000		2.460 2.370 2.490		2.460 2.370 2.490
A 40542 A 40543 A 40543 A 40544	6 US BANK CF 2 BOA CP 3 BOA CP 4 BOA CP 8 ROA CP	0660P0QP1 0660P0QP1 0660P0QP1	100 03/22/05 02/08/05 100 03/23/05 02/08/05 100 03/23/05 02/08/05 100 03/23/05 02/08/05 100 03/23/05 02/14/05	0000	0000	2.550		2.550
40552 40552 40559 40550 40551		25153JQV5 0660P0QX4 0660P0QX4 25153JR51 0660P0RC9	03/29/05 03/31/05 03/31/05 03/31/05 04/05/05 04/12/05	0000		2.540 2.580 2.570 2.560	2.540 2.580 2.570 2.560	2.540 2.548 2.580 2.589 2.570 2.578 2.560 2.570 2.560 2.612
SUBTOTAL	L (Inv Type) 81 COMMERCIAL	AL PAPER DISC	25,43%(C)		1 10 1	2.529	2.529 2.538	
A 40510 A 40529 A 40530 A 40531	0 BOA CD 9 WFB CD 0 WFB CD	06050GJD3 9497P14D8 9497P14G1	100 03/07/05 01/13/05 100 03/22/05 02/03/05 100 03/22/05 02/04/05 100 03/22/05 02/04/05	0000		2.460 2.520 2.520	2.460 2.460 2.520 2.520 2.520 2.520 2.520 2.520	2.460 2.520 2.520
A 40576 A 40576 A 40557	7 US BANK CD 6 US BANK CD 7 WFB CD	90333UDU3 90333UEB4 9497P12R9	03/22/05 03/25/05 03/28/05	0000		2.500 2.580 2.540	2.500 2.500 2.580 2.580 2.540 2.540	2.500 2.500 2.580 2.580 2.540 2.540
A 40563 A 40577 A 40481	6 WFB CD 3 BOA CD 7 WFB CD 1 BOA CD	9497P12K4 06050GKD1 9497P2AK3 06050GHF0	100 03/28/05 02/17/05 100 03/30/05 02/17/05 100 03/31/05 02/25/05 100 03/31/05 12/21/04	0000		2.550 2.560 2.570 2.500	2.550 2.550 2.560 2.560 2.570 2.570 2.570 2.570	2.550 2.550 2.560 2.560 2.570 2.570 2.570 2.500
SUBTOTAL	L (Inv Type) 91 NEGOTIABLE	E C.D.'S	16.26%(C)		1 8	2.531	2.531	



INVSMT NO.

DESCRIPTION

CUSIP

MR. DANIEL DALY 415-544-4487

NR. DANIEL DALY 415-54-4487

INVESTMENT INVENTORY
INVESTMENT INVENTORY 2/28/05

MAJOR SORT KEY IS ICC!

RUN: 03/02/05 00:01:08

FUND MATURITY PURCHASE SAF/ CUPN NO. (TICKER) DATE PURP RATE

YIELD TRDNG

PRICE

PAR VALUE SHARES

BOOK VALUE

			SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	
	ASSETS FIXED	REPORT TOTALS	.00%(C)	
10 10 10 10	2.465		3.000	1 1 1 1
	2.478	11 11 12 13 13 13	3.000	
	99.624		100.000	1
	2.465 2.478 99.624 2,655,100,000.00		100,000.00	
BERESERBOODSBREEK	2,645,106,495.31		100,000.00	



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 15-54-4487 INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 2/28/05 MACOR SORP KEY LS BANK SETTLEMENT DATE BASIS

PAGE: 1 RUN: 03/02/05 00:01:08

		SUBTOTAL		A 40511) b b c c c c c c c c c c c c c c c c c	INVSMT
		SUBTOTAL (Bank Code) 19 BANK OF NEW YORK		40511 PUBLIC TIME DEPOSIT		DESCRIPTION
		W YORK				CUSIP
				100	1	FUND NO.
	ASSETS	100.00%(C)		100 07/16/05 01/15/05 000	1 1 1 1 1 1 1	MATURITY PURCHASE SAF, (TICKER) DATE PURI
		(C)		01/15/09		PURCHASI
	FIXED			000		SAF/
11 11 11 11	3.000	3.000	1111	3.000	1 1 1	CUPN
11 11 41 41	3.000	3.000	11111	3.000		TRDNG
11	3.000 100.000	3.000 100.000		3.000 3.000 100.000	-	BOOK
	100.000 100,000.00	100,000.00		100,000.00		PAR VALUE SHARES
	100,000.00	100,000.00		100,000.00		BOOK VALUE

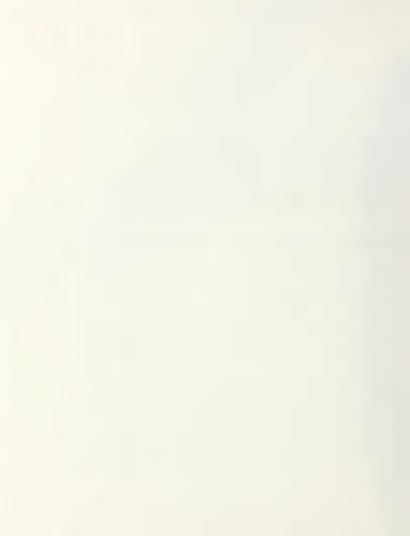


MR. DANIEL DALY 415-554-4487 DENIEL DALY 415-554-4487 DENIL TRANSACTION REPORT - FIXED INCOME 02/01/05 TO 02/28/05 SETPLEMENT DATE BASIS

100 POOLED FUNDS

PAGE: 1 RUN: 03/02/05 00:01:07

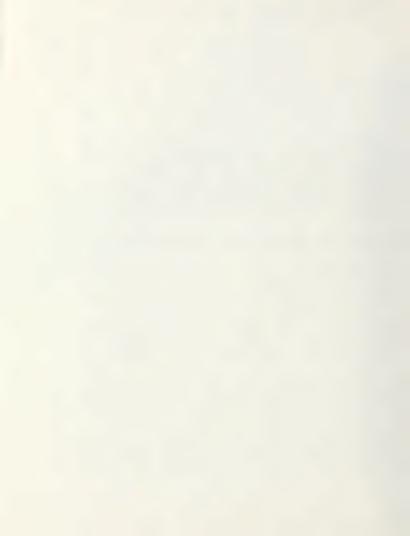
INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY /ENTRY		TXN COUPO	TXN COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	E (INTEREST)) AMORT/(ACCRET)	(GAIN) /LOSS SETTLEMENT
39282	T NOTE (95.24)	19	40	11/15/06	02/17/05	PSAL	3.500	-3,000,000.00	-2,872,031.25	5 -27,265.19	-135,117.19
TEAYWG			40	02/16/05	02/17/05	PSAL	3.500	-8,000,000.00	-7,658,750.00	0 -73,480.66	-360,625.00
TEAYWG				02/17/05			4.559		341,250.00		8,092,855.66
40237 TEAYWG	UNITED STATES TREAS BI	19	40			MAT		-25,000,000.00	-24,785,454.86	6 -214,545.14	25,000,000.00
40247	FEDERAL NATL MTG ASSN	19	40			MAT		-49,000,000.00	-48,566,350.00	0 -433,650.00	49.000.000.00
40321	2022	10	200			3			888 EU3 6V-		20/000/000/00
TEAYWG	ONTIES STATES INDAS BI	L 3	ığ.	03/01/05	02/24/05	TAME	1.855	-30,000,000.00	-43,003,000.03	9 -330,111.11	50,000,000.00
40322 TEAYWG	UNITED STATES TREAS BI	19	40	02/24/05	02/24/05	MAT	1.840	-50,000,000.00	-49,603,888.89	9 -396,111.11	50.000.000.00
40323	UNITED STATES TREAS BI	19	40			SALE		-50,000,000.00	-49,603,888.89	9 -345,000.00	5,833.33
TEAYWG	THE SERVICE COMMENCE OF THE PARTIES.	1				<u>:</u>		-	396,111.11	1 227 666 67	49,943,055.56
TEAYWG		ŀ		03/01/05	02/24/05	i	1.855	000000000000000000000000000000000000000			30,000,000.00
40372 TEAYWG	UNITED STATES TREAS BI	19	40	02/10/05	02/10/05	MAT	1.820	-50,000,000.00 -49,663,805.56	-49,663,805.5	6 -336,194.44	50,000,000.00
40390	FEDL HOME IN MTG CORP	19	87			MAT		-50,000,000.00	-49,666,875.00	0 -333,125.00	000000000000000000000000000000000000000
40391	FEDL HOME LN MTG CORP	19	87	02/04/05	02/04/05	MAT	1.950	-20.000.000.00 -19.866.750.00	-19.866.750.0	0 -133.250.00	20,000,000,00
TEAYWG											20,000,000.00
TEAYWG	FNMA DISCOUNT NOTES	19	40	02/14/05	02/14/05	MAT	1.990	-50,000,000.00	-49,662,805.56	6 -337,194.44	50.000.000.00
40406	FNMA DISCOUNT NOTES	19	40			MAT		-19,000,000.00	-18,879,825.00	0 -120,175.00	
TEAYWG	BO	,	3								19,000,000.00
TEAYWG	000	1.5	4	03/01/05	02/14/05	TAR	2.113	-30,000,000.00	-49,682,083.33	3 -31/,916.6/	50.000.000.00
40414	BOA CP	19	40			MAT		-20,000,000.00	-19,871,666.67	7 -128,333.33	
40417	BOA CD	19	40	02/17/05	02/15/05	MAT	2.114	-50.000.000.00	-50 000 000 00	0 -322 208 33	20,000,000.00
TEAYWG											50,322,208.33
TEAYWG	BOA CP	19	40	02/09/05	02/09/05	MAT	2.220	-50,000,000.00 -49,725,583.33	-49,725,583.3	3 -274,416.67	50 000 000 00
40427	BOA CP	19	40			MAT		-50,000,000.00 -49,722,500.00	-49,722,500.0	0 -277,500.00	
SMING	BOA CB	2	à								50,000,000.00
TEAYWG		Ę	4	03/01/05	02/08/05	TAIR	2.232	-50,000,000.00 -49,728,666.67	-49,/28,555.5	/ ~2/1,333.33	50,000,000.00
TEAYWG	BOA CP	19	40			MAT		-50,000,000.00 -49,731,750.00	-49,731,750.0	0 -268,250.00	
40446	BOA CP	19	40	02/24/05	02/24/05	MAT	2.260	-30.000.000.00	-29.817.316.67		50,000,000.00
TEAYWG						-		0000	20.00.00	100,000.00	30,000,000.00
TEAYWG	BOA CP	19	40			MAT		-30,000,000.00 -29,821,083.33	-29,821,083.3	3 -178,916.67	
PATMS				03/01/05	02/22/05		2.274				30,000,000.00



MR. DANIEL DALY 415-554-4487
DENALTEL DALY 415-554-4487
DETAIL TRANSCTION REPORT - FIXED INCOME
20/20/105 TO 02/28/05
SETTLEMENT DATE BASIS POOLED FUNDS

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INV #	DESCRIPTION/POOL#		BROK	ΥT		TXN C	COUPON	PAR VALUE	воок	BOOK VALUE	(INTEREST)	(GAIN) /LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYPY	XIED	ORIGINAL FACE	FREE /	(DETOC)	MUONI/ (ACCREI)	OBLIDEREN
40454	UNITED STATES TREAS BI	19	40	02/24/05	02/04/05	SALE	2.160	-25,000,000.00	-24,871,	871,000.00	-99,000.00	-1,527.78
TEAYWG					02/04/05				129,	129,000.00		24,971,527.78
40455	UNITED STATES TREAS BI	19	40		02/04/05	SALE	2.160	-25,000,000.00	-24,871,	871,000.00	-99,000.00	-1,527.78
TEAYWG					02/04/05				129,	129,000.00		24,971,527.78
40456	UNITED STATES TREAS BI	19	40	02/24/05	02/04/05	SALE	2.160	-25,000,000.00	-24,871,	871,000.00	-99,000.00	-1,527.78
TEAYWG	HC BANK CD	1 0	<u> </u>			3		- 25 000 000 00	129,000.00	129,000.00	-108 291 67	24,971,527.78
TEAYWG	OF BERNIN CA	2	á			1,577			2 000	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	25,000,000.00
40472	FNMA DISCOUNT NOTES	19	40			MAT		-50,000,000.00	-49,800,888.89	888.89	-199,111.11	
TEAYWG												50,000,000.00
TEAVER	CF	1	4			1,572		10,000,000.00	-40,001,111.11	44444	- F. O. OOO. OO	50 000 000 00
40480	BOA CD	19	40	02/11/05	02/11/05	MAT	2.300	-50,000,000.00	-50,000,000.00	000.00	-169,305.56	
TEAYWG												50,169,305.56
40484	US BANK CD	19	44	02/08/05	02/08/05	MAT	2.320	-10,000,000.00	-10,000,000.00	000.00	-39,311.11	
TEAYWG	IIS BANK OD	1 0	A	03/01/05	02/08/05	3	2.320	-40 000 000 00	-40 000 000 00	000 00	-195 000 00	10,039,311.11
TEAYWG												40,195,000.00
40487	BOA CD	19				AMRT	2.030		,8	8,783.96		
TEAYWG				03/01/05	02/04/05		2.350				-8,783.96	
TEAYWG			40	20/10/60	02/04/05	MAT	2.030	-17,000,000.00	-17,054,640.83	640.83	-54,640.84	17 109 281 67
40488	FEDERAL HOME LOAN DISC	19	40			MAT		-34,000,000.00	-33,879,942,22	942.22	-120.057.78	* 1 200 1 200 100
TEAYWG												34,000,000.00
40491	FEDERAL HOME LOAN DISC	19	87	02/01/05	02/01/05	MAT	2.220	-30,000,000.00	-29,924,150.00	150.00	-75,850.00	
TEAYWG					02/01/05							30,000,000.00
TEAVWG	FEDERAL HOME LOAN DISC	19	87	02/23/05	02/23/05	MAT	2.280	-50,000,000.00	-49,800,500.00	500.00	-199,500.00	500000000000000000000000000000000000000
40506	FEDERAL HOME LOAN DISC	19	40			MAT		-50.000.000.00	-49.914.055.56	055.56	-85.944.44	4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4
TEAYWG												50,000,000.00
40507	FEDERAL HOME LOAN DISC	19	40			MAT		-50,000,000.00	-49,914,055.56	055.56	-85,944.44	
10500	DANK	2										50,000,000.00
TEAYWG	OF MANAGE CA	Ţ	4	03/01/05	02/22/05	TWE	2.406	-38,000,000.00	-3/,898,666.6/	000.0/	-1U1,333.33	00 000 000
40512	FEDERAL HOME LOAN DISC	19	40			MAT	295	-50,000,000.00	-49,923,500.00	500.00	-76,500.00	
TEAYWG					02/11/05							50,000,000.00
40513	FEDERAL HOME LOAN DISC	19	40			MAT	2.295	-25,000,000.00	-24,961,750.00	750.00	-38,250.00	
ADSIA	REDEBAL HOME TOWN DIEG	10	0									25,000,000.00
TEAYWG	TOTAL MANUAL MAN	Ė	0	03/01/05	02/16/05	TWIT	2.320	-50,000,000.00	-49,913,000.00	000.00	-87,000.00	50 000 000 00
40515	FEDERAL HOME LOAN DISC	19	89			MAT	2.305	-50.000.000.00	-49.929.569.44	569.44	-70.430.56	50,000,000.00
TEAYWG							2.308					50,000,000.00
40516	FNMA DISCOUNT NOTES	19	40			MAT	.240	-50,000,000.00	-49,944,000.00	000.00	-56,000.00	
TEAYWG				03/01/05	02/08/05							50,000,000.00



CITY/COUNTY OF SAN FRANCISCO

MR. DANIEL DALY 415-554-4487

DETALTRANSACTION REPORT - FIXED INCOME

02/01/05 TO 02/28/05

6277LEMENT DATE BASIS

FUND: 100

200LED FUNDS

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TEATWG	40537	TEAYWG	40536	TEAYWG	40535	TEAYWG	40534	TEAYWG	40533	TEAYWG	40532	TEAYWG	40531	TEAYWG	40530	TEAYWG	40529	TEAYWG		TEAYWG	40528	TEAYWG		TEAYWG	40527	TEAYWG		TEAYWG	40526	TEAYWG	40525	TEAYWG	40524	TEAYWG	40523	TEAYWG	40522	TEAYWG	40519	TEAYWG	40518	TEAYWG	40517		0000	INV #
	US BANK CD		US BANK CP		TREASURY BILLS		40534 TREASURY BILLS		40533 TREASURY BILLS		TREASURY BILLS		WFB CD		WFB CD		WFB CD				FMC DISCOUNT NOTES				FMC DISCOUNT NOTES				FMC DISCOUNT NOTES		FEDERAL HOME LOAN DISC		FEDERAL HOME LOAN DISC		FEDERAL HOME LOAN DISC		UNITED STATES TREAS BI		FEDERAL HOME LOAN DISC		FNMA DISCOUNT NOTES		FEDERAL NATL MTG ASSN	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	MEMO	DESCRIPTION/POOL#
					_		_				_				_																														CAS	BAN
	19		19 .		19		19 .		19 .		19 .		19 .		19		19 .				19				19				19		19 .		19 .		19		19		19		19		19	i	NO DA	IK BRO
02/07/05	44 03/22/05			02/04/05	40 07/21/05		40 07/21/05		40 07/21/05	02/04/05	40 07/21/05	02/04/05	41 03/22/05		41 03/22/05		41 03/22/05	03/01/05	40		40 02/09/05	03/01/05	40		40 02/09/05	03/01/05	40		40 02/09/05		40 02/25/05		40 02/25/05		40 02/25/05		40 02/24/05		40 02/18/05	03/01/05	40 02/10/05	03/01/05	40 02/09/05	1	CASH DALE / ENINI	K
02/07/05	02/07/05	02/07/05	-						02/04/05			02/04/05																		02/25/05		02/25/05								02/10/05		02/09/05	02/09/05	1	2011100	
	PURC		PURC		PURC		PURC		PURC		PURC		PURC		PURC		PURC		MAT		PURC		MAT		PURC		MAT		PURC		MAT		MAT		MAT		SALE		MAT		MAT		MAT		TIE TIEDD	TXN C
2.500	2.500	2.518	2.510	2.668	2.635	2.668	2.635	2.668	2.635	2.668	2.635	2.520	2.520	2.520	2.520	2.520	2.520	2.371	2.370	2.371	2.370	2.371	2.370	2.371	2.370			2.371	2.370				_	2.404	2.400					2.243		2.243	2.240	1	FERE	COUPON
	8,000,000.00		50,000,000.00		25.000.000.00		50,000,000,00		50,000,000.00		50,000,000.00		30,000,000.00		50,000,000.00		33,000,000.00		-14.000.000.00 -13.992.626.67		14.000.000.00		-50.000.000.00 -49.973.666.67		50,000,000.00		-50,000,000.00 -49,973,666.67		50,000,000.00		-10,000,000.00		-50,000,000.00		-50,000,000.00 -49,906,666.67		-50,000,000.00		-26,000,000.00 -25,957,930.56		-50,000,000.00		-50,000,000.00		ONIGINAL PACE	PAR VALUE
	8,000,000.00	-149,902.78	49,850,097.22	-305,586,81	24.694.413.19	-611.173.61	49.388.826.39	-611,173.61	49,388,826.39	-611,173.61	49,388,826.39		30,000,000.00		50,000,000.00		33,000,000.00 33,000,000.00		-13.992.626.67	-7.373.33	13,992,626,67		-49.973.666.67	-26,333.33	49,973,666.67		-49,973,666.67	-26,333.33	49,973,666.67		-9,981,333.33		-49,906,666.67		-49,906,666.67	83,611.11	-49,916,388.89		-25,957,930.56		-49,937,777.78		-49,940,888.89		, veroc	BOOK VALUE
																			-7.373.33				-26.333.33				-26,333.33				-18,666.67		-93,333.33		-93,333.33		-23,888.89		-42,069.44		-62,222.22		-59,111.11			(INTEREST)
-8,000,000.00		-49,850,097.22		-24,694,413,19	1	-49.388.826.39		-49,388,826,39		-49,388,826.39		-30,000,000.00		-50,000,000.00		-33,000,000.00		14.000.000.00		-13.992.626.67		50.000.000.00		-49,973,666.67		50,000,000.00		-49,973,666.67		10,000,000.00		50,000,000.00		50,000,000.00		49,943,055.56	-2,777.78	26,000,000.00		50,000,000.00		50,000,000.00				(GAIN) /LOSS



MR. DANIBL DALY 4 15-554-4487

DENIEL DALY 4 15-554-4487

DETAIL TRANSACTION REPORT - FYXED INCOME

507/10EMEN DATE BASIS POOLED FUNDS

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USER #	DESCRIPTION/POOL# I	BANK B	BROK MATURITY TRADE/ TXN DATE /ENTRY SETTLE TYP	TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
40538	BNY (3132.48)	19	99 03/31/05 02/03/05 PURC	5.500	25,000,000.00	25,000,000.00		
TEAYWG			02/08/05 02/03/05					-25,000,000.00
The state of the s					-25,000,000.00	-25,000,000.00		25 003 132 48
TEAYWG 40539	FNMA DISCOUNT NOTES	19	02/08/05 02/03/05 43 03/17/05 02/08/05 PURC	2.440	8,000,000.00	7,979,937.78		25,000,132.40
TEAYWG			02/08/05 02/08/05			-20,062.22		-7,979,937.78
40540	FNMA DISCOUNT NOTES	19			50,000,000.00	49,783,000.00		
TEAYWG	FUMA DISCOUNT NOTES	9	02/08/05 02/08/05 PIRC	2.531	50.000.000.00	-217,000.00 49.783.000.00		-49,783,000.00
TEAYWG		,	02/08/05 02/08/05			-217,000.00		-49,783,000.00
40542	BOA CP	19			50,000,000.00	49,847,708.33		
TEAYWG	S C S	10	02/08/05			-152,291.67		-49,847,708.33
TEAYWG		į	02/08/05 02/08/05	2.550		-152,291.67		-49,847,708.33
40544	BOA CP	19			50,000,000.00	49,847,708.33		
TEAYWG 40545	FUMA DISCOUNT NOTES	1 9	02/08/05 02/08/05 40 03/14/05 02/10/05 PHRC	2.558	47 000 000 00	-152,291.67		-49,847,708.33
TEAYWG			02/11/05 02/10/05			-101,102.22		-46,898,897.78
40546	FEDERAL HOME LOAN DISC	19			50,000,000.00	49,937,194.44		10 037 104 44
40547	FEDERAL HOME LOAN DISC	19	87 03/03/05 02/10/05 PURC	2.380	50,000,000.00	49,930,583.33		- MO, OO, LOW. MM
TEAYWG				2.383		-69,416.67		-49,930,583.33
TRAYMG	FEDERAL HOME LOAN DISC	19	87 03/02/05 02/10/05 PURC	2.380	50,000,000.00	49,933,888.89		10 077 000 00
40549	40549 DEUTSCHE BANK CP	19			50,000,000.00	49,834,194.44		
TEAYWG			02/10/05			-165,805.56		-49,834,194.44
TEAYWG	AU550 DEUTSCH BANK CP	19	43 04/05/05 02/10/05 PURC	2.560	50,000,000.00	49,808,000.00		10 000 000 00
40551	BOA CP	19			50,000,000.00	49,779,722.22		
TEAYWG			02/10/05			-220,277.78		-49,779,722.22
TEAYWG	BOA CP	19	40 03/31/05 02/10/05 PURC 02/11/05 02/10/05	2.580	50,000,000.00	49,824,416.67		-49 824 416 67
40553	FEDERAL NATL MTG ASSN	19			50,000,000.00	49,815,972.22		
TEAYWG		2	02/11/05 02/11/05			-184,027.78		-49,815,972.22
TEAYWG	FNEW DISCOONT NOTES	Ł	40 04/19/05 02/11/05 PURC 02/11/05 02/11/05	2.540	50,000,000.00	-236 361 11		-/0 763 638 80
40555	FEDERAL HOME LOAN DISC	19			50,000,000.00	49,760,111.11		
TEAYWG			02/11/05	2.552		-239,888.89		-49,760,111.11
TEAYWG	FEDERAL HOME LOAN DISC	19			50,000,000.00	49,753,055.56		
40557	WFB CD	19	41 03/28/05 02/11/05 PURC	2.540	26.000.000.00	26.000.000.00		-43,/00,000.00
TEAYWG			02/11/05					-26,000,000.00
40558	BOA CP	19		2	50,000,000.00	49,864,361.11		
TEAYWG			02/15/05 02/14/05	2.577		-135.638.89		-49.864.361.11



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSCITON REPORT - FIXED INCOME
02/01/05 TO 02/28/05
SETTLEMENT DATE BASIS

PAGE: 5 RUN: 03/02/05 00:01:07

POOLED FUNDS

-39,935,066.67		-64,933.33		2.439	Oi	02/28/09	02/25/05				TEAYWG
000000000000000000000000000000000000000		39,935,066.67	40,000,000.00		PURC	02/28/05	03/24/05	40	19	TREASURY BILLS	40578
-38 000 000 00		38,000,000.00	38,000,000.00	2.570	PURC	02/25/05	03/31/05	41	19	WE'R CD	TEAYWG
-50,000,000.00				2.580	OI.		02/25/05				TEAYWG
		50,000,000.00	50,000,000.00		PURC		03/25/05	44	19	US BANK CD	40576
-19 963 475 00		-36.525.00	60,000,000.00	2.439	J. O.N.	02/25/05	02/25/05				TEAYWG
-49,906,472.22		-93,527.78	20 000 000	•			02/24/05	2	10	TREASURY BILLS	40575
		49,906,472.22	50,000,000.00		5 PURC		03/24/05	87	19	TREASURY BILLS	40574
-49,906,472.22		-93,527.78		2.410	UI		02/24/05				TEAYWG
		49,906,472.22	50,000,000.00		5 PURC	02/24/05	03/24/05	87	19	TREASURY BILLS	40573
-49,906,472.22		-93,527.78				02/24/05	02/24/05				TEAYWG
		49,906,472.22	50,000,000.00		PURC	02/24/05	03/24/05	87	19	TREASURY BILLS	40572
-39,801,988.89		-198,011.11				02/23/05	02/22/05				TEAYWG
		39,801,988.89	40,000,000.00	-	PURC		05/05/05	40	19	TREASURY BILLS	40571
-36,769,490.00		-230,510.00		2.687	UI	02/22/09	02/18/05				TEAYWG
		36,769,490.00	37,000,000.00	2.670	5 PURC	02/22/09	05/17/05 02/22/05	40	19	FMC DISCOUNT NOTES	40570
-32,935,237.50		-64,762.50		2.360	UI	02/22/05	02/18/05				TEAYWG
		32,935,237.50	33,000,000.00	-	5 PURC	02/22/05	03/24/05	40	19	TREASURY BILLS	40569
-9,926,188.89		-73,811.11				02/18/05	02/17/05				TEAYWG
		9,926,188.89	10,000,000.00		PURC	02/18/05	06/02/05	40	19	TREASURY BILLS	40568
-34,938,312.50		-61,687.50		2.354	UI	02/18/05	02/17/05				TEAYWG
		34,938,312.50	35,000,000.00		5 PURC	02/18/05	03/17/05	40	19	TREASURY BILLS	40567
-45,000,000.00				2.550	U	02/17/05	02/17/05				TEAYWG
		45,000,000.00	45,000,000.00	2.550	5 PURC	02/17/05	03/28/05	41	19	WFB CD	40566
-3,981,795.56		-18,204.44		2.572	UI	02/16/05 02/17/05	02/16/05				TEAYWG
		3,981,795.56	4,000,000.00	2.560	5 PURC	02/17/05	04/22/05	40	19	FEDERAL HOME LOAN DISC	40565
-29,886,150.00		-113,850.00		2.540	UI	02/16/05 02/16/05	02/16/05				TEAYWG
		29,886,150.00	30,000,000.00		PURC	02/16/09	04/11/05 02/16/05	40	19	FNMA DISCOUNT NOTES	40564
-50,000,000.00					01	02/17/09	02/16/05				TEAYWG
		50,000,000.00	50,000,000.00	2.560	5 PURC	02/17/05	03/30/05	40	19	BOA CD	40563
-34,967,197.22		-32,802.78		2.412	Ų1	02/16/05 02/16/05	02/16/05				TEAYWG
		34,967,197.22	35,000,000.00	2.410	5 PURC	02/16/09	03/02/05 02/16/05	87	19	FEDERAL HOME LOAN DISC	.40561
-24,886,666.67		-113,333.33		2.562	01	02/15/09	02/15/05				TEAYWG
		24,886,666.67	25,000,000.00	2.550	5 PURC	02/15/05	04/20/05	40	19	FEDERAL HOME LOAN DISC	40560
-49,839,375.00		-160,625.00		2.578	OI.	02/14/05	02/15/05				TEAYWG
		49,839,375.00	50,000,000.00	2.570	5 PURC	02/14/05	03/31/05	40	19	BOA CP	40559
					-			- 1	1		
SETTLEMENT	AMORT/(ACCRET)	PREM / (DISC)	ORIGINAL FACE	TYP YIELD	TYP	SETTLE	/ENTRY	CASH DATE	CASH	MEMO	USER #
Cathir Cocc	TNIMEDECTI	BOOK INTER	מון זאנו מאח	COLLEGE	TAY B		Name and	2000	1	7	47107



* ACTIVE TRANSACTIONS *

Z .

MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
02/101/03 TO 02/128/05
REPORT GRAND TOTALS ASSETS

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		-8,783.96		8,783.96			ACR 2.350	ACR
							46)	_
1836085855.45	-7,529,717.06			-1835305389.61		2.193 -1842000000.00	2.193	MAT
							(2)	^
-495,742.19 11,127,269.29	-100,745.85		469,218.75	-10,530,781.25		4.559 -11,000,000.00	4.559	PSAL
5,833.33							(6)	_
-10,493.60 199,803,826.94	-665,888.89		866,722.22	-199133277.78		SALE 2.504 -200000000.00	2.504	SALE
							(52)	^
-2101194409.58			-6,805,590.42	2101194409.58 -6,805,590.42		PURC 2.552 2108000000.00	2.552	PURC
LOSS SETTLEMENT	(INTEREST)	(DISCOUNT) (ACCRETION)	(DISCOUNT)	BOOK VALUE	VALUE	PAR VALUE	YIELD	TXN#
(GAIN) /		PREMIUM/ AMORTIZATION/	PREMIUM/		ORIGINAL FACE		/ WEIGHTED	TYPE/
							PAR	



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P. Daly CHIEF INVESTMENT OFFICER

April 4, 2005

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the nine months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

 Interest Received
 \$37,870,173
 Earned Interest Yield

 Total Net Earnings
 \$37,412,784
 Pooled Funds
 2.084%

 Average Age of Portfolio
 46 Days
 All Funds
 2.084%

Total cost of the securities on hand March 31, 2005 was \$2,666,230,292 with a market value of \$2,670,750,539 plus fixed assets accrued earnings of \$730.688.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of March 31, 2005. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

- Interest received and earnings for the month of March 2005, earned interest yield and end of period portfolio balance and yield.
- 2. Recap of amounts invested in each type of investment.
- Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on March 31, 2005.
- General journal detailing purchases, sales, and interest activities during the month of March 2005.

Very truly yours,

José Cisneros Treasurer DOCUMENTS DEPT

APR - 6 2005

SAN FRANCISCO PUBLIC LIBENRY

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.) Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., Dr. A. Ackerman Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies CDIAC

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA, 94102



CITY ANIE ANIE NTY OF L DALY SAN FR 415υ Þ N C I S C 0 7

FOLIO STATIST 3/01/05 THROUGH 3/31/05 н

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ALL FUNDS

	ASSETS	ASSETS LIABILITIES	ASSETS LIABILITIES	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	6,419,060.36	.00	625.00	N/A	6,419,685.36
TOTAL NET EARNINGS THIS PERIOD:	5,974,592.98	.00	258.33	N/A	5,974,851.31
AVERAGE DAILY PORTFOLIO BALANCE:	2,647,146,001.24	.00	100,000.00	N/A	N/A 2,647,246,001.24
EARNED INCOME YIELD THIS PERIOD:	2.657	.000	3.042	N/A	2.657
END OF PERIOD PORTFOLIO BALANCE:	2,666,130,292.06	.00	100,000.00	N/A	N/A 2,666,230,292.06
CURRENT AMORTIZED BOOK VALUE:	2,666,424,497.62	.00	100,000.00	N/A	N/A 2,666,524,497.62
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.736	.000	3.042	N/A	2.736
WEIGHTED AVERAGE DAYS TO MATURITY:	45.95	.00	107.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	45.95	.00	107.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.657



C.T.Y./COUNTY OF SAN FRANCISCO MR. DANIEL DALY 15-594-4487 INVESTMENDIN OF PAPORY INVESTMENTS OUTSANDING AS OF 3/31/05 SMTLANDENT DATE BASIS

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SETTLEMENT DATE BASIS

SUMMARY DESCRIPTION		CUPN	TRDNG YIELD	BOOK	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	23.18%(C)	2.665	2.687	2.665 2.687 99.204	623,000,000.00	618,043,514.48
(Inv Type) 12 TREASURY NOTES	2.05%(C)	1.542	1.765	1.542 1.765 99.176	55,000,000.00	54,547,070.32
(Inv Type) 41 FMMA DISCOUNT NOTES	21.51%(C)	2.686	2.697	2.686 2.697 99.580	576,000,000.00	573,578,536.66
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	4.93%(C)	2.789	2.800	2.789 2.800 99.600	132,000,000.00	131,472,311.11
(Inv Type) 44 FMC DISCOUNT NOTES	13.70%(C)	2.631	2.641	2.631 2.641 99.599	366,785,000.00	365,315,688.65
(Inv Type) 81 COMMERCIAL PAPER DISC	18.68%(C)	2.769	2.779	2.769 2.779 99.635	500,000,000.00	498,173,170.84
(Inv Type) 91 NEGOTIABLE C.D.'S	15.94%(C)	2,758	2.758	2.758 2.758 100.000	425,000,000.00	425,000,000.00
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.00%(C) REPORT TOTALS ASSETS FIXED	3.000	3.000	3.000 3.000 100.000 ================================	3.000 3.000 100.000 100,000.00 100,000.00 100,000.00 2.666,33,3922.06	100,000.00



CITY/COUNTY OF SAN FRANCISCO MR. DAIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 03/31/05 MAJOR SORT KEY IS ICC#

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40553 FEDERAL NATL MTG ASSN 02/11/05 04/05/05	SUBTOTAL (Inv Type	40051 T NOTE(99.31) 03/08/04 06/30/05 03/08 T NOTE (95.24) 05/15/02 11/15/06	SUBTOTAL (Inv Type	40643 TREASURY BILLS 03/31/05 08/11/05	03/30/05 07/28/05 40642 TREASURY BILLS 03/31/05 08/11/05	40651 TREASURY BILLS	40535 TREASURY BILLS	40534 TREASURY BILLS	40533 TREASURY BILLS	40532 TREASURY BILLS 02/04/05 07/21/05	40568 TREASURY BILLS 02/18/05 06/02/05			40571 TREASURY BILLS	40505 TREASURY BILLS	40504 TREASORY BILLS 01/11/05 05/05/05		40641 TREASURY BILLS	40635 TREASURY BILLS		40614 TREASURY BILLS	40613 TREASURY BILLS	INVEST DE NUMBER PURCHA
PL MTG ASSN DISC N 04/05/05	(Inv Type) 12 TREASURY NOTES	11/15/06	SUBTOTAL (Inv Type) 11 TREASURY BILLS	ILLS 08/11/05	07/28/05 ILLS	ILLS	07/21/05 ELS	DLS	LLS 07/21/05	TLS 07/21/05	LLS 06/02/05	05/26/05	05/05/05	LLS	LLS	05/05/05	04/28/05	LLS	LLS	04/14/05	LLS U4/14/U5	LLS	DESCRIPTION PURCHASE MATURITY DATE
313589DY6	2.	912828BC3 9128277F3	23	912795VL2	912795VL2	912795VJ7	912795VH1	912795VH1	912795VH1	912795VH1	912795SR3		912795505	912795SM4	912795SM4	ATC LASSEM		912795SL6	912795SL6		912795SJ1	912795SJ1	CUSIP
19 40	.05% (M)	19 40 19 87	23.19%(M)	19	119	19	19	19	19	19	40	43	40	19	19	43	40	19	19	40	19	19	BROK
100		100		100	100	100	100	100	100	100	100	000	000	100	100	000	000	100	100	000	100	100	SAFE
2.5000	1.5418	1.1250 1.1698 3.5000 4.5592	2.6651 2.6867	2.9350	2.9350	2.8650	2.6350	2.6350	2.6350	2.6350	2.5500	2.6758	2.5225	2.5100	2.4050	2.4235	2.6203	2.6150	2.6400	2.6404	2.6350	2.6350	CPN RATE YTM TR
50,000,000.00 49,815,972.22	55,000,000.00 54,547,070.32	45,000,000.00 44,973,632.82 10,000,000.00 9,573,437.50	623,000,000.00 618,043,514.48	50,000,000.00	50,000,000.00	50,000,000.00	25,000,000.00	50,000,000.00	50,000,000.00 49.388.826.39	50,000,000.00 49,388,826.39	9,926,188.89	14,911,333.33	39,801,988.89	40,000,000.00	50,000,000.00	24,809,604.17	7,983,728.89	8,000,000.00	49 897 333 50	49,897,527.78	50,000,000.00	50,000,000.00	PAR/SHARES BOOK
49,990,277.78 99.9805555556	54,800,000.00 99.63636400000	44,831,250.00 99.62500000000 9,968,750.00 99.68750000000	619,358,437.50 99.41548000000	49,468,750.00 98.93750000000	49,468,750.00	49,546,875.00	24,781,250.00	49,562,500.00	49,562,500.00	49,562,500.00 99.12500000000	9,956,250.00	99.59375000000	99.75000000000	39,900,000.00	49,875,000.00	99.75000000000	99.81250000000	7,985,000.00	49,906,250.00	99.90625000000	49,953,125.00	49,953,125.00	MARKET VALUE
170,138.89 SUNGARD	259,720.30	127, 261.74 SUNGARD 132, 458.56 SUNGARD	1,408,994.96	4,076.39 SUNGARD	4,076.39	7,958.33	102,472.22	204,944.44	204,944.44 SUNGARD	204,944.44 SUNGARD	29,808.33 SUNGARD	SUNGARD	SUNGARD 27.708 33	103,188.89	267,222.22	SUNGARD	SUNGARD	581.11	3,666.66	SUNGARD	54,895.83	54,895.83	CURR ACCR INT
4,166.67	395,312.50	-142,382.82 395,312.50	37,699.57 -131,771.51	6,833.33	6,833.33	16,416.67	-15 635 41	-31.270.83	-31,270,83	-31,270.83	252.78		-5,177.78 20.84	-11,430.55		-5,715.28		690.00	5,249.84		701.39	701.39	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448 INVESTMENT INVESTMENT MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 03/31/05
MAJOR SORT KEY IS ICC#

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40617		40592	40591		SUBTOT.		40636	40652		40616		SUBTOTA		40638		40621		40645	40044	40644	40620		40629	0	40628	40615		40594	40004	000000000000000000000000000000000000000	40564		40541		40540	INVEST
03/17/05 04/05/05	03/07/05 04/05/05	FMC DISCOUNT NOTES	FK		SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC	03/28/05 06/24/05	FEDERAL HOME LOAN DISC NOTES	03/30/05 04/27/05	03/17/05 04/13/05	FEDERAL HOME LOAN DISC NOTES		SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES	03/29/05 06/22/05	FNMA DISCOUNT NOTES	03/22/05 05/17/05	FNMA DISCOUNT NOTES	03/31/05 05/16/05	FNMA DISCOUNT NOTES	03/31/05 05/16/05	U3/22/U5 U5/15/U5	PNMA DISCOUNT NOTES	03/24/05 05/10/05	FNMA DISCOUNT NOTES	03/24/05 05/09/05	STREAM THIS COLLY TO	FNMA DISCOUNT NOTES	03/08/05 04/20/05	FUMA DISCOUNT NOTES	02/11/05 04/19/05	02/16/05 04/11/05	FNMA DISCOUNT NOTES	02/08/05 04/11/05	FNMA DISCOUNT NOTES	02/08/05 04/11/05	FNMA DISCOUNT NOTES	DESCRIPTION PURCHASE MATURITY DATE
313397DY4		313397DY4	313397DY4				313385HG4	STOCOCOL	313300000	313385EG7				313589HE6		313589FS7		313589FR9	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	31358950	313589FR9		313589FK4	0 0 0	3135898,77	313589EW9		313589EP4	Chineses	313580ENG	313589EE9		313589EE9		313589EE9	CUSIP
43	89	19	19		4.93% (M	40	19	40	40	19		21.53% (M	40	19	40	19	40	19	40	10	19	87	19	87	19	19	87	19	40	10	19	87	19	87	19	BANK
000	000	100	100		0	000	100	000	000	100		_	000	100	000	100	000	100	000	100	100	000	100	000	100	100	000	100	000	1000	100	000	100	000	100	FUND
2.6537	2.6155	2.6100	2.6100		2.7888 2.8002	2.9461	2.9250	2.7157	2.7055	2.7000	2.6974	2.6860	2.9707	2.9500	2.7921	2.7800	2.8101	2.8000	2.8101	2./919	2.7800	2.7700	2.7600	2.7698	2.7600	2.6900	2.6584	2.6500	2.5521	2.5396	2.5300	2.5310	2.5200	2.5310	2.5200	FUND CPN RATE SAFE YTM TR
49,930,069.44	24,947,437.50	25,000,000.00	20,000,000.00	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	132,000,000.00 131,472,311.11	49,642,500.00	50,000,000.00	49,894,611.11	31,935,200.00	32,000,000.00	573,578,536.66	576,000,000.00	49,651,736.11	50,000,000.00	35,844,320.00	36,000,000.00	49,821,111.11	50,000,000.00	49,821,111.11	50 000 000 00	50,000,000.00	39,855,866.67	40,000,000.00	39,858,933.33	40.000.000.00	10,000,000.00	19,936,694.44	20,000,000.00	49,763,638,89	29,886,150.00	30,000,000.00	49,783,000.00	50,000,000.00	49,783,000.00	50,000,000.00	PAR/SHARES BOOK
99.969888888889	99.9698888889	24,992,472.22	19,993,977.78		131,541,898.89 99.65295400000	99.33733333333	49,668,666.67	99.80427777778	99.90966666667	31,971,093.33	99.84260900000	575,093,430.56	99.5991111111	49,799,555.56	99.77638888889	35,919,500.00	99.78125000000	49,890,625.00	99.78125000000	49 890 695 00	49,890,625.00	99.81041666667	39,924,166.67	99.81527777778	39.926.111.11	9,987,361.11	99.90763888889	19,981,527.78	99.91250000000	99.95138888889	29,985,416.67	99.95138888889	49,975,694.44	99.95138888889	49,975,694.44	MARKET VALUE MARKET PRICE
SUNGARD	SUNGARD	45,312.50	36,250.00		59,777.78	SUNGARD	16,250.00	SUNGARD	SUNGARD	36,000.00		981,855.56	SUNGARD	12,291.67	SUNGARD	27,800.00	SUNGARD	3,888.89	SUNGARD	SUMPARIO	38,611.11	SUNGARD	24,533.33	SUNGARD	24.533.33	11,208.33	SUNGARD	35,333.34	SUNGARD	172 861 11	92,766.67	SUNGARD	182,000.00	SUNGARD	182,000.00	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
-333.34	-277.78	-222.22			9,916.67 -106.67		9,916.67	. 00	-106.67			533,038.34		135,527.78		47,380.00		65,625.00	000	65 625 00	64,375.00		43,766.67		42 644 45	6,788.89		9.500.00	10,100.00	19 750 00	6,500.00		10,694.44		10,694.44	UNREALIZED GAIN UNREALIZED LOSS



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 03/31/05
MAJOR SORT KEY IS ICC#

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SUBTOI		40647		40646	40619		40637		40626	40625		40624		40623	27905		40551		40550	00000	SHETOT		40627	40570		40565	90000	0000	40560		40555	40586		40618	NUMBER
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC	03/31/05 05/16/05	ВС		03/16/03 03/16/03	ВС	03/29/05 05/10/05	DE		BOA CP	Ħ		ВС		US BANK CP	S		ВС	02/10/05 04/05/05	40550 DEUTSCH BANK CP	Control of the same of the sam	TAL (Thy Type) 44 FMC DISCOUNT		FM	02/22/05 05/17/05		T	02/11/05 04/22/05	02/15/05 04/20/05	T)	02/11/05 04/20/05	11)	03/03/05 04/19/05		FMC DISCOUNT NOTES	PURCHASE MATURITY DATE
		0660P0SG9	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	06602049	0660P0SG9		25153JSA9		0660P0SA2	066070595		0660P0S61		91160AS37	STIBUMNOS		0660P0RC9		25153JR51				313397HD6	31339/885		313397ER8	STSSSIERO	212207550	313397EP2		313397EP2	313397EN7		313397EF4	
18.67% (M)	40	19	40	19	19	43	19	40	19	4 O	40	19	44	19	44	40	19	43	19		13.71% (M	40	19	40	40	19	87	40	19	87	19	19	43	19	2000
5	000	100	000	100	100	000	100	000	100	D00	000	100	000	100	000	000	100	000	100		2	000	100	000	000	100	000	000	100	000	100	000	000	100	SALE
2.7692	2.8604	2.8500	2.8604	2.8500	2.8700	2.8092	2.8000	2.8206	2.8100	2.000	2.8197	2.8100	2.7991	2.7900	2.7674	2.6115	2.6000	2.5699	2.5600	2.6412	2.6306	2.9212	2.9000	2.6867	2.5717	2.5600	2.5526	2.5616	2.5500	2.5522	2.5400	2.6000	2.6852	2.6800	115117
500,000,000.00	49,817,916.67	50,000,000.00	49,817,916.67	50.000.000.00	25,000,000.00	49,836,666.67	50,000,000.00	49,812,666.67	50,000,000.00	49 816 569 44	49,828,277.78	50,000,000.00	44,853,525.00	45,000,000.00	29 919 500 00	49,779,722.22	50,000,000.00		50.000.000.00		366.785.000.00		36,000,000.00	36.769.490.00	3,981,795.56	4,000,000.00	49,753,055.56	24,886,666.67	25,000,000.00	49,760,111.11	50,000,000.00	41,000,000.00	28,729,285.03	28,785,000.00	BOOK
498,746,611.10	99.65000000000	49,825,000.00	99.65000000000	49.825.000.00	24,912,500.00	99.6966666667	49,848,333.33	99.69666666667	49,848,333.33	99 7044444444	99.7277777778	49,863,888.89	99.7511111111	44,888,000.00	00 00555555555	99.91444444444	49,957,222.22	99.9688888889	49.984.444.44	99.82038700000	366.126.205.25	99.36100000000	35,769,960.00	99.65372222222	99.84191666667	3,993,676.67	99.84191666667	99.85697222222	24,964,243.06	99.85697222222	49,928,486,11	99 8645000000	99.9171944444	28,761,164.42	MANAGE PARCE
569,069.45	SUNGARD	3,958.33	SUNGARD	3.958.33	87. 206 , 7.2	SUNGARD	11,666.67	SUNGARD	35,125.00	33, L23.00	SUNGARD	35,125.00	SUNGARD	34,875.00	23,000.00	SUNGARD	180,555.56	SUNGARD	177.777.78		872.805.47	SUNGARD	26,100.00	LU4, Z/8.33	SUNGARD	12,231.11	SUNGARD	SUNGARD	79,687.50	SUNGARD	172,861.11	85,872.22	SUNGARD	32,143.25	FRICE SOURCE
9,993.05		3,125.00		3.125.00	2,187.50	01			541.66	521.10		486.11	-400.00	000.00	- 822 22	-3,055.56		-1,333.34		-17,148.87	4 860 00		4,860.00	-1.891 11	-350.00		-4,958.34	-2,111.11		-4,486.11	0,000,000	2 255 00	-263.86		UNREALIZED LOSS



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 03/31/05 MAJOR SORT KEY IS ICC#

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SUBTOTAL	40511	SUBTOTAL	40648		40631 [40650 V		03/2 40634 WFB CD 03/2	40632 W	40593 WFB CD	INVEST
SUBTOTAL (Inv Type) 1010 FUBLIC TIME DEPOSIT	40511 PUBLIC TIME DEPOSIT	03/31/05 05/16/05	03/31/05 05/16/05	JP MORGAN CHASE CD 03/29/05 05/12/05	US BANK CD 03/28/05 05/10/05	12/21/04 05/09/05 WFB CD	US BANK CD 03/28/05 05/03/05	03/28/05 04/28/05 WEB CD 03/28/05 04/29/05	WFB CD 03/28/05 04/27/05 WFB CD	WFB CD 03/07/05 04/05/05	DESCRIPTION PURCHASE MATURITY DATE
PUBLIC TIME	<i>a</i> 13	SOTIABLE C.D	5	5	u u		G	or or	5	5	ON RITY DATE
TIME DEPOSIT			9497P2GV3	16160X6G9	90333UEM0	9497F2GU5	90333UEL2	9497F2EY9	9497P2EX1 9497P2ES2	9497F2CK1	CUSIP
.00%(M)	19	41 15.91% (M	41 19	19 76	19	19	19 14	41 19 41	19 41 19	19	BANK
-	100	-	100	000	100	100	100	100 000	100	100	SAFE
	3.0000	2.8200	2.8200	2.8100	2.8200	2.5000	2.8000	2.7800 2.7800 2.7800	2.7800 2.7800 2.7800	2.6300	FUND CPN RATE SAFE YTM TR
	100,000.00	50,000,000.00	50,000,000.00	50,000,000.00	35,000,000.00	50,000,000.00	25,000,000.00 25,000,000.00 50.000.000.00	35,000,000.00 50,000,000.00 50,000,000.00	25,000,000.00 25,000,000.00 35,000,000.00	25,000,000.00 25,000,000.00	PAR/SHARES BOOK
	99.99643500000 	100.0025464449	100.0025464449	50,000,556.02	35,000,749.86 100.0021424457	99.96549817406	24,999,985.07 99.99994026443 49.982.749.09	99.99839748252 49,999,170.19 99.99834037855	24,999,613.65 99.99845459535 34,999,439.12	24,999,392.91 99.99757164806	MARKET VALUE MARKET PRICE
	8.33 SUNGARD	SUNGARD	3,916.67 SUNGARD 3,916.67	11,708.33 SUNGARD	10,966.67 SUNGARD	SUNGARD 2,350.00	7,777.78 SUNGARD 350.694.44	SUNGARD 15,444.44 SUNGARD	7,722.22 SUNGARD 10,811.11	45,659.72 SUNGARD	CURR ACCR INT PRICE SOURCE
-895.11 995.320.48 -317,577.19	-19,649.97	4.500.35	1,273.22	556.02	749.86	-17,250.91 648.03	-14.93	-560.88 -829.81	-386.35	-607.09	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS



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TY/COUNTY OF SAN FRANCISCO DALY 415-554-448 INVESTMENT INVENTORY INVESTMENT INVENTORY INVENTANCE SORT EXPLISICE SETTLEMENT DATE BASIS

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40616 40652	SUBTOTAL		40553 40540 40541 40564 40564 40554 40615 40615	SUBTOTAL	40051 39282	SUBTOTAL	40613 40613 40635 40641 40504 40505 4057 40589 40532 40532 40533 40533 40633 40643	INVSMT NO. 1
FEDERAL HOME LOAN DISC N	(Inv Type) 41 FNMA DISCOUNT NOTES	DISCOUNT DISCOUNT DISCOUNT DISCOUNT DISCOUNT	PEDERAL NATL MTG ASSN DI PRNA DISCOUNT NOTES PRNA DISCOUNT NOTES	(Inv Type) 12 TREASURY NOTES	40051 T NOTE(99.31) 39282 T NOTE (95.24)	(Inv Type) 11 TREASURY BILLS	PREASURY BILLS	DESCRIPTION
N 313385EG7 N 313385EW2	DUNT NOTES	313589FK4 313589FR9 313589FR9 313589FR9 313589FS7 313589HE6	313589DY6 313589EE9 313589EE9 313589EE9 313589EP4 313589EP4 313589EV9 313589FJ7	VOTES	912828BC3 9128277F3	SILLS	9127958J 9127958L6 9127958L6 9127958L6 9127958M 9127958M 9127958M 9127958M 9127958M 9127958M 9127958M 9127958M 912795VH 1912795VH 1912795VH 1912795VH 1912795VH 1912795VH 1912795VH 1912795VH	CUSIP
100		100 100 100 100 100 100	100 100 100 100 100 100 100		100		1000 1000 1000 1000 1000 1000 1000 100	FUND NO.
04/13/05 03/17/05 04/27/05 03/30/05	21.51%(C)		04/05/05 04/11/05 04/11/05 04/11/05 04/11/05 04/19/05 04/20/05 04/27/05 05/09/05	2.05%(C	06/30/05 03/08/04 11/15/06 05/15/02	23.18%(C	04/14/05 04/28/05 04/28/05 04/28/05 04/28/05 05/05/05 05/05/05 05/05/05 05/26/05 07/21/05 07/	MATURITY (TICKER)
03/17/05 03/30/05	(C)	03/24/05 03/22/05 03/31/05 03/31/05 03/31/05 03/22/05 03/29/05	02/11/05 02/08/05 02/08/05 02/16/05 02/11/05 03/17/05 03/17/05	(C)	03/08/04 05/15/02	(C)	03/17/05 03/31/05 03/31/05 03/31/05 03/31/05 01/11/05 01/11/05 02/23/05 02/04/05 02/04/05 02/04/05 02/04/05 02/04/05 02/04/05 02/04/05 02/04/05 02/04/05 03/31/05	PURCHASE DATE
000			000000000		000			SAF/ PURP
2.700 2.710	2.686	2.760 2.780 2.800 2.800 2.780 2.780	2.500 2.520 2.520 2.530 2.530 2.540 2.650 2.650 2.760	1.542	1.125	2.665	2.635 2.635 2.640 2.640 2.405 2.405 2.405 2.405 2.510 2.560 2.560 2.635 2.635 2.635 2.635 2.635 2.635 2.635 2.635 2.635 2.635	CUPN
2.705 2.716	2.697	2.770 2.792 2.810 2.810 2.810 2.792 2.971	2.509 2.531 2.531 2.540 2.552 2.658 2.698 2.770	1.765	1.170 4.559	2.687	2.640 2.645 2.645 2.645 2.622 2.423 2.423 2.522 2.674 2.668 2.574 2.668 2.668 2.668 2.668 2.668 2.668 2.668 2.668 2.668	TRDNG YIELD
99.798 99.789	99.580	99.640 99.575 99.642 99.642 99.568 99.303	99.632 99.566 99.566 99.621 99.527 99.683 99.683	99.176	99.941 95.734	99.204	99 795 99 795 99 795 99 797 99 238 99 238 99 238 99 262 99 262 98 778 98 778 98 978 98 978	BOOK
32,000,000.00 50,000,000.00	576,000,000.00		50,000,000.00 50,000,000.00 50,000,000.00 30,000,000.00 50,000,000.00 20,000,000.00 10,000,000.00 40,000,000.00	55,000,000.00	45,000,000.00 10,000,000.00	623,000,000.00	50,000,000,000,000,000,000,000,000,000,	PAR VALUE SHARES
31,935,200.00 49,894,611.11	573,578,536.66	39,855,866.67 49,787,638.89 49,821,111.11 49,821,111.11 35,844,320.00 49,651,736.11	49,815,972.22 49,783,000.00 49,783,000.00 29,886,150.00 49,763,638.89 19,936,694.44 19,936,633.89 39,858,933.33	54,547,070.32	44,973,632.82 9,573,437.50	618,043,514.48	80 97 527 78 80 87 527 78 80 87 527 78 70 87 75 77 80 88 86 39 90 926 188 86 39 90 926 188 86 39 90 926 188 86 39 90 93 88 86 39 90 93 88 86 39 90 95 88 88 88 39 90 95 88 88 30 90 95 88 88 88 30 90 95 88 88 88 88 88 88 88 88 88 88 88 88 88	BOOK VALUE



(SIRPT)

MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY INVESTMENT INVENTORY MAJOR SORT KEY 15 ICC; 1/31/05

SETTLEMENT DATE BASIS

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40593 40632 40633 40633 40630 406481 40650 40653 40663 40649	A 40550 A 40651 A 40622 A 40623 A 40626 A 40626 A 40627 A 40637 A 40636 A 40636 A 40646 A 40646 A 40646	A 40591 A 40617 A 40618 A 40586 A 40586 A 40560 A 40560 A 40570 A 406270 A 406270	INVSMT NO. NO. A 40636 SUBTOTAL
WFB CD WFB CD WFB CD US BANK CD OWFB CD US BANK CD SWFB CD WFB CD	DEUTSCH BANK BOA CP US BANK CP BOA CP	FMC DISCOUNT FMC DISCOUNT FMC DISCOUNT FMC DISCOUNT FMC DISCOUNT FMC DISCOUNT FEDERAL HOME FEDERAL HOME FEDERAL HOME FMC DISCOUNT	DESCRIPTION CUSIP FEDERAL HOME LOAN DISC N 313385H64 (Inv Type) 43 FEDERAL HOME LOAN DISC
(SE CD	CP COMMERCIAL	NOTES	LOAN DISC N
9497P2CKI 9497P2EXI 9497P2ES2 9497P2ES2 9497P2EU 9697P2GU 9697P2GU 9697P2GU 9497P2GU 9497P2GU 9497P2GU	25153JR51 0660PDRC9 91160ARS3 91160AS37 0660PDS61 0660PDS95 25133JSA9 0660PDS99 0660PDS99 0660PDS99 0660PDS99	313397DV4 313397DV4 313397EV4 313397EN7 313397EN7 313397EP2 313397EP2 313397ER8 313397ER8 313397ER8 313397ES	SC
1000 1000 1000 1000 1000	1000 1000 1000 1000 1000	100 100 100 100 100 100 100	FUND NO. 100
04/05/05 04/27/05 04/28/05 04/28/05 05/03/05 05/09/05 05/10/05 05/12/05 05/16/05	04/05/05 02 04/12/05 02 04/26/05 03 05/03/05 03 05/06/05 03 05/06/05 03 05/10/05 03 05/10/05 03 05/16/05 03 05/16/05 03 05/16/05 03	04/05/05 03 04/05/05 03 04/12/05 03 04/12/05 03 04/12/05 03 04/19/05 03 04/20/05 02 04/22/05 02 04/22/05 02 04/27/05 02 05/17/05 02 05/17/05 03 13.70%(C	MATURITY PURCHASE (TICKER) DATE
03/07/05 03/28/05 03/28/05 03/28/05 03/28/05 12/21/04 12/21/04 03/38/05 03/38/05 03/39/05 03/31/05 03/31/05	02/10/05 02/10/05 02/10/05 03/22/05 03/23/05 03/23/05 03/23/05 03/23/05 03/29/05 03/18/05 03/31/05 03/31/05	03/07/05 03/07/05 03/17/05 03/17/05 03/17/05 03/03/05 02/11/05 02/11/05 02/17/05 02/17/05 02/22/05 03/23/05	
000000000000000000000000000000000000000	000000000000000000000000000000000000000	000000000000000000000000000000000000000	SAF/ PURP 000
2.630 2.780 2.780 2.780 2.800 2.500 2.820 2.820 2.820 2.820 2.820 2.820 2.820	2.560 2.600 2.760 2.790 2.810 2.810 2.810 2.880 2.890 2.890 2.850 2.850 2.769	2.610 2.650 2.650 2.680 2.540 2.550 2.550 2.550 2.560 2.560 2.550 2.550 2.560 2.560	CUPN RATE 2.925 2.789
2.630 2.780 2.780 2.780 2.800 2.500 2.820 2.820 2.820 2.820 2.820 2.820	2.570 2.612 2.767 2.769 2.820 2.820 2.821 2.809 2.884 2.860 2.860 2.867	2.615 2.654 2.654 2.609 2.609 2.552 2.552 2.553 2.553 2.553 2.553 2.553 2.553 2.553	TRDNG YIELD 2.946 2.800
100.000	99.616 99.755 99.673 99.657 99.633 99.633 99.633 99.633	99.790 99.860 99.661 99.520 99.547 99.545 99.377 99.377	BOOK PRICE 99.285 99.600
25,000,000 50,000,000 50,000,000 50,000,00	50,000,000,000 50,000,000,000,000 50,000,000,000,000 50,000,000,000,000 50,000,000,000,000 50,000,000,000,000 50,000,000,000,000 50,000,000,000,000	20,000,000,000 25,000,000,000 50,000,000,000 41,000,000,000 50,000,000,000 50,000,000,000 40,000,000,000 40,000,000,000 40,000,000,000 40,000,000,000 40,000,000,000 40,000,000,000 40,000,000,000 40,000,000,000 40,000,000,000 40,000,000,000 40,000,000,000 40,000,000,000 40,000,000,000 40,000,000,000	PAR VALUE SHARES 50,000,000.00 132,000,000.00
25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	49, 208, 000, 00 49, 79, 722, 20 22, 719, 520, 20 24, 633, 525, 00 44, 653, 525, 00 43, 228, 277, 9, 126, 666, 67 49, 917, 916, 66 49, 917, 916, 67 49, 917, 916, 67 49, 917, 916, 67 49, 917, 916, 67 49, 917, 916, 67	19,957,950.00 24,947,437,50 49,930,069,427,437,50 40,860,827,925,50 40,860,827,960,111,11 24,886,666,17 49,753,055,56 3,981,795,56 3,981,795,56	BOOK VALUE 49.642,500.00 131,472,311.11



MR. DANIEL DALY 415-554-4487
INVESTRING TOTALY 415-554-4487
INVESTRING OUTSTANDING AS OF 3/31/05
MAJOR SORT RBY 15 ICC;
SETTLEMENT DATE BASIS

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SUBTOTAL	A 40511	SUBTOTAL	INVSMT
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	40511 PUBLIC TIME DEPOSIT	SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	INUSHT DESCRIPTION CUSIP NO. (TICKER) DATE PURP RATE YIELD PRICE SHARES BOOK VALUE NO. DESCRIPTION CUSIP NO. (TICKER) DATE PURP RATE YIELD PRICE SHARES BOOK VALUE
ME DEPOSIT		C.D.'S	CUSIP
	100		FUND NO.
.00%(C) REPORT TOTALS ASSETS	100 07/16/05 01/15/05 000 3.000 3.000 100.000	15.94%(C	MATURITY PURCHASE SAF/ (TICKER) DATE PURP
01	01/15/05	*(C)	PURCHASE DATE
FIXED	000		SAF/ PURP
3.000	3.000	2.758	CUPN
3.000 3.000 100.000 ===== =============================	3.000 3.000 100.000	2.758	TRDNG
99.565	100.000	2.758 100.000	BOOK
3.000 3.000 100.000 100,000.00 100,000. 100,000. 2.682 2.688 99.565 2.677,885,000.00 2.666,237,292.	100,000.00	2.758 2.758 100.000 425.000,000.00 425,000,000.00	PAR VALUE SHARES
3.000 3.000 100.000 100.000.00 100,000.00 100,000.00	100,000.00	425,000,000.00	BOOK VALUE



CITY/COUNTY OF SAN ERANCISCO MR. DANIEL DALY 415-534-4487 INVESTMENT INVENTORY INVESTMENT OUTSTANDING AS OF 3/31/05 MAGRISONTEN'IS BANK SETTLEMENT DATE BASIS

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100,000.00	100,000.00	100.000	3.000 100.000	3.000	FIXED	FI	ASSETS					
		11 11 11 11 11 11 11	11 11 11 11 11	11 11 11		TOTALS	REPORT TOTALS					
100,000.00	100,000.00	100.000	3.000 100.000	3.000		8 (C)	100.00%(C)		SUBTOTAL (Bank Code) 19 BANK OF NEW YORK	19 BANK	Bank Code)	SUBTOTAL
			1 1 1 1	1111								
100,000.00	100,000.00	100.000	3.000	3.000	000	01/15/05	100 07/16/05 01/15/05 000 3.000 3.000 100.000	100		DEPOSIT	40511 PUBLIC TIME DEPOSIT	A 40511 1
		1 1 1 1 1	1	1 1 1 1			1 1 1 1 1 1 1	111111				
BOOK VALUE	PAR VALUE SHARES	BOOK	TRDNG YIELD	CUPN	SAF/ PURP	DATE PUR	MATURITY (TICKER)	FUND NO.	CUSIP		DESCRIPTION	INVSMT



MR. DANIEL DALY OF SAN ERANCISCO MR. DANIEL DALY 15-554-4487 DETAIL TRANSACTION REPORT - FIXED INCOME 03/01/05 TO 03/31/05 SEPTLEMENT DATE BASIS

FUND: 100

POOLED FUNDS

* ACTIVE TRANSACTIONS *

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TEAYWG 40546 TEAYWG	40544 TEAYWG 40545	TEAYWG 40543 TEAYWG	40539 TEAYWG 40542	TEAYWG 40537 TEAYWG		0		0	TEAYWG 40510	ω N		40474 TEAYWG 40477	40471 TEAYWG 40473 TEAYWG	USER
FEDERAL HOME LOAN DISC	BOA CP FNMA DISCOUNT NOTES	BOA CP	FNMA DISCOUNT NOTES BOA CP	US BANK CD		WEB CD	BOA CP	BOA CP	BOA CP	BOA CP FNMA DISCOUNT NOTES	FEDERAL HOME LOAN DISC	FNMA DISCOUNT NOTES	TREASURY BILLS FNMA DISCOUNT NOTES	MEMO
19	19	19	19	19	19	19	19	19	19	19	19	19	19	CASH DATE
87	40	40	40	4		41		40	40	43		40 87	40	DATE
04/01/05 03/01/05 04/01/05		04/01/05 03/23/05 04/01/05	03/17/05 04/01/05 03/23/05	04/01/05 03/22/05 04/01/05			04/01/05		03/07/05			03/02/05 04/01/05 03/09/05	03/10/05 03/10/05 03/02/05 04/01/05	/ENTRY SETTLE
03/14/05 03/01/05 03/01/05	03/23/05 03/23/05 03/14/05	03/23/05 03/23/05 03/23/05	03/17/05 03/17/05 03/23/05	03/22/05 03/22/05 03/22/05	03/22/05			03/07/05	03/07/05			03/02/05 03/02/05 03/09/05	03/07/05 03/07/05 03/02/05 03/02/05	SETTLE
MAT	MAT	MAT	MAT	MAT	TAM	MAT	TAN	MAT	MAT	MAT	TAM	MAT	SALE	TYP
2.425 2.380 2.383	2.550 2.558 2.420	2.558 2.550 2.558	2.440 2.446 2.550	2.518	2.520				2.460 2.469 2.460				2.175 2.187 2.300 2.313	TYP YIELD
-50,000,000.00	-50,000,000.00 -47,000,000.00	-50,000,000.00	-8,000,000.00	-8,000,000.00	-30,000,000.00	-50,000,000.00	-25,000,000.00	-50,000,000.00	-50,000,000.00	-50,000,000.00	-50,000,000.00	-50,000,000.00	-40,000,000.00	ORIGINAL FACE
-49,937,194.44	-49,847,708.33 -46,898,897.78	-49,847,708.33	-7,979,937.78 -49,847,708.33	-8,000,000.00	-30,000,000.00	-50,000,000.00	-24,913,541.67	-49,827,083.33	-49,818,916.67 -50,000,000.00	-49,766,291.67	-49,709,937.50	-49,725,277.78 -40,758,003.19	-39,772,833.33 227,166.67 -49,725,277.78	PREM / (DISC)
	-152,291.67 -101,102.22	-152,291.67	-20,062.22 -152,291.67	-23,888.89	-96,600.00	-161,000.00	-86,458.33	-172,916.67	-181,083.33 -181,083.33	-241,000.00		-274,722.22 -241,996.81	-219,916.67 -274,722.22	PREM / (DISC) AMORT/(ACCRET)
47,000,000.00 50,000,000.00	50,000,000.00	50,000,000.00	8,000,000.00	50,000,000.00 8,023,888.89	30,096,600.00	33,108,570.00	25,000,000.00	50,181,083.33	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	883.33 39,991,866.67 50,000,000.00	SETTLEMENT



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 41.5-554-4487 DETAIL TRANSACTION REPORT - FIXED INCOME 03/01/05 TO 03/31/05

SETTLEMENT DATE BASIS
100 POOLED

POOLED FUNDS

* ACTIVE TRANSACTIONS *

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	40580 WFB CD	THE WILL	TEAYWG	40579 WFB CD	TEAYWG	TEAYWG	40577 WFB CD	TEAYWG	40576 US BANK CD		40575 TREASURY BILLS		40574 TREASURY BILLS		40573 TREASURY BILLS		40572 TREASURY BILLS	TEAYWG	40569 TREASURY BILLS		40567 TREASURY BILLS	TEAYWG	40566 WFB CD		40563 BOA CD		40561 FEDERAL HOME LOAN DISC		40559 BOA CP		40558 BOA CP		40557 WFB CD		40552 BOA CP		40549 DEUTSCHE BANK CP		40548 FEDERAL HOME LOAN DISC		40547 FEDERAL HOME LOAN DISC		USER MEMO	100
	19			19	Ţ	5	19		19		19		19		19		19		19		19		19		19		19		19		19		19		19		19		19		19		CASH	
	41	4.		41	40		41		44		40		40		40		40		40		40		41		40		87		40		40		41		40		43		87		87	-	DATE	BROK
	03/30/05				03/24/05						03/24/05						03/24/05																								03/03/05	1	/ENTRY	BROK MATURITY TRADE/
	03/01/05				03/15/05			03/25/05								03/15/05		03/24/05		03/17/05		03/28/05		03/30/05																	03/03/05	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	SETTLE	
	PURC	MAT		PURC	SALE		MAT		MAT		SALE		SALE		SALE		SALE		MAT		MAT		MAT		MAT		MAT		MAT		MAT		MAT		MAT		MAT		MAT		MAT	- 1	TYP	TXN (
2.570	2.570		2.570	2.570	2.439																		_		_				-								_		_		2.380		YIELD	TXN COUPON
	50.000.000.00	-50,000,000.00		50,000,000.00	-40,000,000.00		-38,000,000.00		-50,000,000.00		-20,000,000.00		-50,000,000.00		-50,000,000.00		-50,000,000.00		-33,000,000.00		-35,000,000.00		-45,000,000.00		-50,000,000.00		-35,000,000.00		-50,000,000.00		-50,000,000.00		-26.000.000.00	4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	-50.000.000.00		-50,000,000.00		-50,000,000.00		-50,000,000.00		ORIGINAL FACE	PAR VALUE
	50.000.000.00	-50,000,000.00		50,000,000.00	- 39, 950, 060.67		-38,000,000.00		-50,000,000.00	36,525.00	-19,963,475.00	93,527.78	-49,906,472.22	93,527.78	-49,906,472.22	93,527.78	-49,906,472.22		-32,935,237.50		-34,938,312.50		-45,000,000.00		-50,000,000.00		-34,967,197.22		-49,839,375.00		-49.864.361.11		-26.000.000.00	20,000,000,000	-49 824 416 67		-49.834.194.44		-49,933,888,89		-49.930.583.33		PREM / (DISC) AMORT/(ACCRET	BOOK VALUE
		-99,944.44			-40,583.33		-92,234.44		-100,333.33		-17,586.11		-63,465.28		-63,465.28		-63,465.28		-64,762.50		-61,687.50		-124,312.50		-145,777.78		-32,802.78		-160,625.00	0 0 0	-135.638.89	00,000,00	-82 550 00	1.0,000.00	-175 583 33		-165.805.56		-66.111.11		-69.416.67		AMORT/(ACCRET)	(INTEREST)
-50,000,000.00	50,099,944.44		-50,000,000.00	000000000000000000000000000000000000000	39 975 500 00	38,092,234.44		50,100,333.33		19,980,983.33	77.78	49,969,375.00	562.50	49,969,375.00	562.50	49,969,375.00	562.50	33,000,000.00		35,000,000.00		45,124,312.50		50,145,777.78		35,000,000.00		50,000,000.00		50,000,000.00	000000000000000000000000000000000000000	26 082 550 00		50 000 000 00	0000	50.000.000.00		50.000.000.00	00,000,000.00	50 000 000 00			SETTLEMENT	(GAIN) /LOSS



MR. DÂNIEL DALY 415-554-4487 DÊNIEL DALY 415-554-4487 DETAIL TRANSOCTION REPORT - PIXED INCOME 03/01/05 TO 03/31/05 SEPTIMENT DATE BASIS

POOLED FUNDS

* ACTIVE TRANSACTIONS *

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TEAYWG 4059 TEAYWG 4059 TEAYWG 4059 TEAYWG 4059 TEAYWG 4059 TEAYWG 4059	TEAYWG 4058 TEAYWG 4059 TEAYWG TEAYWG	TEAYWG 4058 TEAYWG TEAYWG 4058 TEAYWG	TEAYWG 4058 TEAYWG TEAYWG 4058 TEAYWG TEAYWG 4058	4058 TEAYWG TEAYWG TEAYWG TEAYWG TEAYWG	INV #
5 4 8 2 1	, 0 9	80 7	4 10 0	0 0	1
FMC DISCOUNT NOTES WFB CD FNMA DISCOUNT NOTES WFB CD		FEDERAL HOME LOAN DISC	FEDERAL HOME LOAN DISC FEDERAL HOME LOAN DISC	WFB CD FMC DISCOUNT NOTES FMC DISCOUNT NOTES	DESCRIPTION/POOL#
NOTES	50	LOAN DISC	LOAN DISC	NOTES	
19	1 19	19	19 19	19	BANK E
89 87 41				40 40 41	BROK DATE
03/10/05 04/05/05 03/10/05 04/05/05 04/05/05 03/10/05 04/20/05 03/10/05 03/10/05 03/10/05			04/01/05 03/30/05 03/04/05 04/01/05 03/30/05 03/04/05 04/01/05 04/19/05	03/30/05 04/01/05 03/28/05 03/04/05 04/01/05 03/28/05 03/04/05	MATURITY /ENTRY
03/07/05 03/07/05 03/07/05 03/07/05 03/07/05 03/07/05 03/08/05 03/08/05 03/09/05				03/30/05 03/30/05 03/02/05 03/02/05 03/02/05 03/28/05 03/02/05 03/02/05 03/02/05	TRADE/ SETTLE
PURC PURC PURC PURC	PURC PURC PURC MAT	PURC MAT PURC	PURC MAT PURC MAT	MAT PURC MAT PURC	TXN COUPON
2.615 2.610 2.615 2.630 2.630 2.650 2.658 2.590 2.590				2.570 2.570 2.520 2.525 2.525 2.525 2.525 2.525 2.525 2.525	IELD
25,000,000.00 25,000,000.00 20,000,000.00 35,000,000.00			50,000,000.00 -50,000,000.00 11,000,000.00 -11,000,000.00	-50,000,000.00 50,000,000.00 -50,000,000.00 18,000,000.00 -18,000,000.00	PAR VALUE ORIGINAL FACE
24,947,437.50 24,947,437.50 52,500,000.00 25,000,000.00 19,936,694.44 -63,305.56 35,000,000.00	-49,901,222.22 14,911,333.33 -88,666.67 24,963,541.67 -36,458.33 -24,963,541.67	-139,172.22 49,901,222.22 -98,777.78 -49,901,222.22 49,901,222.22 49,901,222.22	49,904,750.00 -95,250.00 -49,904,750.00 10,979,045.00 -20,955.00 -10,979,045.00 40,860,827.78	-50,000,000.00 49,909,000.00 -91,000.00 -49,909,000.00 17,967,240.00 17,967,240.00 -17,967,240.00	BOOK VALUE PREM / (DISC)
	-98,777.78 -36,458.33	-98,777.78	-95,250.00 -20,955.00	-103,513.89 -91,000.00	(INTEREST) AMORT/(ACCRET)
-19,957,950.00 -24,947,437.50 -25,000,000.00 -19,936,694.44 -35,000,000.00	50,000,000.00 -14,911,333.33 -24,963,541.67 25,000,000.00	-40,860,827.78 -49,901,222.22 50,000,000.00 -49,901,222.22	18,000,000.00 -49,904,750.00 50,000,000.00 -10,979,045.00 11,000,000.00	50,103,513.89 -49,909,000.00 50,000,000.00 -17,967,240.00	(GAIN) /LOSS SETTLEMENT



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 DETALL PRANSACTION REPORT - FIXED INCOME 55/761/205 TO 03/31/25 SETTLEMENT DATE BASIS

FUND: 100

POOLED FUNDS

* ACTIVE TRANSACTIONS *

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TEAYWG		TEAYWG				40604	TEAVWC	TEATWG	w	TEAYWG			2	TEAYWG	TENTRO	1				40600	TEAYWG		TEAVWG				ω	TEAYWG	TEAYWG	7	TEAYWG	TEAYWG	0		40595		USER
TREASORY NOTES		TABOOK	TREASURY NOTES			TREASURY NOTES			TREASURY NOTES				TREASURY NOTES			TREASURY NOTES				TREASURY NOTES			INDAGONI NOIDO	maeacriny a			FNM DISC			WFB CD			WFB CD	-	WEB CD	1 1 1 1 1	MEMO
NOTES		NOTES	NOTES			NOTES			NOTES				NOTES			NOTES				NOTES			NOTES	Omeo.													
T.9	•	t	1 0			1 9			19				19			19	,			19			F	10			19			19			19		19	-	CASH I
40			45	40		89	40	5	87		40		43		9	89		40		40		40		ů.	87		87	F		41		4.1	41		41	1	ATE
03/16/05	03/17/05	03/16/05	03/17/05		03/16/05	03/15/10	03/17/05	CO / DI / CO	03/15/10	03/17/05		03/16/05	03/15/10	03/17/05	00, 10, 00	03/15/10	03/17/05		03/16/05	03/15/10	03/22/05		03/16/05	04/UL/U5		03/10/05	03/29/05	04/01/05	03/10/05	03/30/05	04/01/05	03/10/05	03/29/05	04/01/05	03/28/05		CASH DATE /ENTRY SETTLE
03/15/05	03/17/05	03/15/05	03/17/05		03/15/05	03/15/05	03/17/05				03/17/05	03/15/05	03/15/05		03/17/05	03/15/05	03/15/05	03/18/05		03/15/05		03/22/05	03/15/05			03/07/05		03/30/05		03/09/05		03/09/05	03/09/05		03/28/05	-	SETTLE
o FORC			PURC	SALE		PURC	SHAC		PURC	01	SALE	0,	PURC		CALE	PURC		SALE		PURC		SALE		Dalla	MAT	01	PURC	5		PURC		MAT	PURC		MAT	-	TYP YIELD
4.148	4.148	4.148	4.148	4.000	4.148	4.000	4.000	4. 140	4.000	4.148	4.000	4.148	4.000	4.192	4 000	4.000	4.192	4.000	4.192	4.000	4.192	4.000	4.192	4 000	2.500	2.504	2.500	2.600	2.600	2.600	2.590	2.590	2.590		2.590		IELD
20,000,000.00	-20,000,000.00		20.000.000.00	-20,000,000.00		20.000.000.00	=20,000,000.00	- 30 000 000 00	20,000,000.00		-20,000,000.00		20,000,000.00	000000000000000000000000000000000000000	-20 000 000 00	20,000,000.00	200000000000000000000000000000000000000	-20,000,000.00		20,000,000.00		-20,000,000.00	20,000,000.00	20 000 000 00	-25,000,000.00		25,000,000.00	***,000,000.00	-35 000 000 00	25,000,000.00		-25.000.000.00	25,000,000.00		-35,000,000.00 -35,000.000.00		ORIGINAL FACE
						19							19		1	1	,	-19,										20,0	ı S Л						-35.0		
-131,983.40	131,983.40	-131,983.40	131,983.40	-19,868,016.60	-131,983.40	19.868.016.60	131.983.40	1069 016 60	19,868,016.60	131,983.40	-19,868,016.60	-131,983.40	19,868,016.60	171,875.00	-19 828 125 00	171 875 00	171,875.00	-19,828,125.00	-171,875.00	19,828,125.00	171,875.00	-19,828,125.00	-171,875.00	28 125 0	-24,961,805.56	-38,194.44	24,961,805.56	00,000.0	00 000 0	25,000,000.00		-25.000.000.00	25,000,000.00		00.000.0		/ (DISC
0	0 -4,347.00		0	0 -4,347.83	0	0 6	0 =4,54/.05			0	0 -4,347.83	0	0		0 -4 347 83			0 -6,521.74		0		0 -15,217.39	0	0	6 -38,194.44	4	6	0 -01,010.01		0		0 = 35.972.22	0		0 -47.843.06		PREM / (DISC) AMORT/(ACCRET)
-19,868,016.60	19,879,347.83	-19,868,016.60	19,879,347.83	-6,983.40	-19,868,016.60	10,010,041.00	19.879.347.83	-12,000,010.00	10 060 016 60	19,879,347.83	-6,983.40	-19,868,016.60		19,879,347.83	-46 875 00	-19 828 125 00	19,904,959.24	-70,312.50	-19,828,125.00		19,851,154.89	-7,812.50	-19.828.125.00	25,000,000.00		-24,961,805.56		25,037,916.67	-25,000,000.00		25,035,972.22	-25,000,000.00		35,047,843.06			SETTLEMENT



MR. DANIEL DALY 415-554-4487 DEVALTER DALY 415-554-4487 DEVALTERANSACTION REPORT - PIXED INCOME 03/01/05 TO 03/31/05 SETILABANY DATE BASIS

POOLED FUNDS

* ACTIVE TRANSACTIONS *

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40619 TEAYWG 40620 TEAYWG 40621 TEAYWG	40615 TEAYWG 40616 TEAYWG 40617 TEAYWG TEAYWG TEAYWG TEAYWG	TEAYWG TEAYWG 40613 TEAYWG 40614 TEAYWG	TEAYWG 40610 TEAYWG TEAYWG TEAYWG 40611 TEAYWG TEAYWG 40612	TEAYWG 40608 TEAYWG TEAYWG 40609 TEAYWG	USER 40606 TEAYWG 40607 TEAYWG	# VNI
BOA CP FNMA DISCOUNT NOTES FNMA DISCOUNT NOTES	FUNDA DISCOUNT NOTES FEDERAL HOME LOAN DISC FMC DISCOUNT NOTES FMC DISCOUNT NOTES		TREASURY NOTES WE'B CD WE'B CD	TREASURY NOTES TREASURY NOTES		DESCRIPTION/POOL#
19	19 19	19	19	19	19 19	BANK
40 40					DATE	RROK
05/16/05 03/17/05 05/16/05 05/16/05 03/22/05 05/17/05 03/22/05	04/27/05 03/17/05 04/13/05 04/13/05 03/17/05 04/05/05 04/12/05 04/12/05		03/17/05 03/17/05 03/15/10 03/15/05 03/15/05 03/15/05 03/17/05 03/17/05 03/17/05 03/17/05 03/16/05 03/16/05 03/16/05 03/16/05 03/31/05 03/16/05 03/31/05 03/16/05	03/17/05 03/17/05 03/15/10 03/15/05 03/16/05 03/15/05 03/16/05 03/17/05 03/17/05 03/17/05 03/15/10 03/15/05 03/16/05 03/17/05	/ENTRY SETTLE	BROK MATURITY TRADE/
03/18/05 03/18/05 03/22/05 03/22/05 03/22/05 03/22/05 03/22/05	03/17/05 03/17/05 03/17/05 03/17/05 03/17/05 03/17/05 03/17/05 03/17/05	03/16/05 03/31/05 03/31/05 03/17/05 03/17/05 03/17/05		03/17/05 03/15/05 03/15/05 03/17/05 03/17/05 03/15/05 03/15/05	SETTLE 03/17/05 03/15/05 03/15/05 03/15/05	TRADE /
PURC PURC PURC	PURC PURC PURC PURC	MAT PURC	PURC SALE PURC PURC	PURC SALE PURC	TYP SALE SALE	NXT
2.870 2.884 2.780 2.792 2.792 2.792 2.792	2.690 2.700 2.705 2.705 2.650 2.654 2.680 2.685				0 0 0 0 4 0	TXN COUPON
25,000,000.00 50,000,000.00 36,000,000.00	10,000,000.00 32,000,000.00 50,000,000.00 28,785,000.00		10,000,000.00 -10,000,000.00 40,000,000.00 -40,000,000.00 40,000,000.00	10,000,000.00	ORIGINAL FACE	PAR VALUE
24,882,409.72 -117,590.28 49,787,638.89 -212,361.11 35,844,320.00 -155,680.00	9,969,363.89 -30,636.11 31,935.200.00 -64.800.00 49,930,069.46 -69,930,56 28,729,285.03 -55,714.97	1	54,687.50 9,946.093.75 -5,906.25 -9,946.093.75 53,906.25 40,000,000.00	55,468.75 9,946,093.75 -53,906.25 -9,945,312.50 -54,687.51	PREM / (DISC)	BOOK VALUE
		-45,000.00	-2,173.91	-2,173.91	AMOR	(INTEREST)
-24,882,409.72 -49,787,638.89 -35,844,320.00	-9,969,363.89 -31,935,200.00 -49,930,069.44 -28,729,285.03	-40,000,000.00 40,045,000.00 -49,897,527.78 -49,897,527.78	9,939,673.91 -9,946,093.75 9,939,673.91 -40,000,000.00 40,045,000.00	9,939,673,91 -9,946,093.75 8,593.75 9,939,673,91 -9,945,312.50 7,812.50	SETTLEMENT -6,983.40 19,879,347.83 -9,944,531.25 7.031.25	(GAIN) /LOSS



* ACTIVE TRANSACTIONS *

MR. DANIEL DALY 415-554-4487 DEVALUEL DALY 415-554-4487 DEVALUEL DALY 415-554-4487 DEVALUEL DALY 515-554-555 DEVALUE DALY 515-554-555 SEPTLARENT DATE BASIS

FUND: 100

POOLED FUNDS

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-49,457,840.28		49,457,840.28	50,000,000.00		05 PURC		08/11/05	43	19	TREASURY BILLS	TEAYWG
25,005,404.10 -7.983.728.89		7,983,728.89 -16,271.11	8,000,000.00	2.615	705 705 PURC 705	03/02/05	03/31/05	40	19	TREASURY BILLS	TEAYWG 40641 TEAYWG
-5,404.10		-25,000,000.00	-25,000,000.00		05 SALE		03/31/05	99			TEAYWG
-30,000,000.00		25,000,000.00	25,000,000.00		05 PURC		05/31/05	99	19	BNY (5404.10)	40640
		50,000,000.00	50,000,000.00		05 PURC		05/12/05	76	19	JP MORGAN CHASE CD	40639
-49,651,736.11		49,651,736.11 -348,263.89	50,000,000.00	2.950	'05 PURC	03/29/05	06/22/05	40	19	FNMA DISCOUNT NOTES	40638 TEAYWG
-49,836,666.67		-163,333.33	50,000,000.00		105 FURC		03/29/05	44	Ţ	DECINCHE OF	TEAYWG
-49,642,500.00		-357,500.00					03/28/05	3 :			TEAYWG
-49,897,333.50		-102,666.50 49.642.500.00	50.000.000.00		05 PURC	03/31/05	03/28/05	40	19	FEDERAL HOME LOAN DISC	TEAYWG 40636
-50,000,000.00		49,897,333.50	50,000,000.00	2.780	05 PURC	03/28/05	03/28/05	40	19	TREASURY BILLS	TEAYWG 40635
-35,000,000.00		50,000,000.00	50,000,000.00		05 PURC		04/29/05	41	19	WFB CD	1EAYWG
31 000 000 000		35,000,000.00	35,000,000.00		05 PURC		04/28/05	41	19	WFB CD	40633
-25.000.000.00		25,000,000.00	25,000,000.00	2.780	05 PURC	03/28/05	04/27/05	41	19	WEB CD	40632
-35,000,000.00							03/28/05	;		0	TEAYWG
-25,000,000.00		35.000.000.00	35.000.000.00	2.800	05 PIRC	03/28/05	03/28/05	4	1 9	IIS BANK CID	TEAYWG
		25,000,000.00	25,000,000.00		'05 PURC		05/03/05	44	19	US BANK CD	40630
-39,855,866.67		-144,133.33	40,000,000.00	2.770	05 PURC	03/24/05	03/24/05	α	L 9	FNMA DISCOUNT NOTES	TEAYWG
-39,858,933.33		-141,066.67					03/24/05	,			TEAYWG
-35,739,000.00		39.858.933.33	40,000,000,00	2.760	05 PURC	03/23/05	05/09/05	87	19	FNMA DISCOUNT NOTES	TEAYWG 40628
		35,739,000.00	36,000,000.00		05 PURC		06/21/05	40	19	FMC DISCOUNT NOTES	40627
-49,812,666,67		49,812,666.67	50,000,000.00	2.810	'05 PURC	03/23/05	05/10/05	40	19	BOA CP	TEAYWG
-49,816,569.44		-183,430.56					03/22/05				TEAYWG
-49,828,277.78		49.816.569:44	50.000.000.00	2.820	05 PURC	03/23/05	05/09/05	40	1 0	HOM CP	TEAYWG
		49,828,277.78	50,000,000.00		'05 PURC		05/06/05	40	19	BOA CP	40624
-44,853,525.00		-146,475.00	10,000,000.00	2.799	05	03/22/05	03/22/05	4	-	OG DAMA CE	TEAYWG
-29,919,500.00		-80,500.00	45 000 000 00				03/22/05	5	3 0	TIC DANK	TEAYWG
		29,919,500.00	30,000,000.00	2.760	'05 PURC	03/22/05	04/26/05	44	19	US BANK CP	40622
(GAIN) /LOSS SETTLEMENT	(INTEREST) AMORT/(ACCRET)	BOOK VALUE PREM / (DISC)	PAR VALUE ORIGINAL FACE	TXN COUPON	1	TRADE/	MATURITY TRADE/	BROK DATE	BANK	DESCRIPTION/POOL#	INV # USER



* ACTIVE TRANSACTIONS *

MR. DANIEL DALY ALS 54-4487 DENALTRANSACTION REPORT PIXED INCOME 07/01/05 TO 03/31/05 SETPLEMENT DATE BASIS.

PAGE: 7 RUN: 04/01/05 09:16:21

-49,522,500.00 -49,894,611.11		-477,500.00 49,894,611.11 -105,388.89	50,000,000.00	2.893 C 2.710 2.716	30/05 PURC 30/05	03/31/05 03/30/05 04/27/05 03/30/05 03/31/05 03/30/05	03/31/05 03/30/05 40 04/27/05 03/30/05 03/31/05 03/30/05		C 19	AYWG 40652 FEDERAL HOME LOAN DISC AYWG	TEAYWG 40652 TEAYWG	
-30,000,000.00		49,522,500.00	50,000,000.00			03/31/05 03/31/05 07/28/05 03/30/05	03/31			A0651 TREASURY BILLS	TEAYWG 40651	
-50,000,000.00		50,000,000.00	50,000,000.00	2.820	03/31/05 PURC 03/31/05 PURC 03/31/05 PURC	03/31/05 03/31/05 05/16/05 03/31/05 03/31/05 03/31/05	41 05/16/05 03/31/05 03/31/05 03/31/05 03/31/05 03/31/05 41 05/09/05 03/31/05	19 4		WEB CD	TEAYWG WFB CD TEAYWG 40650 WFB CD	
-49,817,916.67		49,817,916.67 -182,083.33 50,000,000.00	50,000,000.00		03/31/05 PURC 03/31/05 PURC	05/16/05 03/31/05 03/31/05 03/31/05 05/16/05 03/31/05		19 40 19 41		WEB CD	40647 BOA TEAYWG 40648 WFB	
-49,821,111.11 -49,817,916.67		-178,888.89 49,817,916.67 -182,083.33				03/31/05 03/31/05 05/16/05 03/31/05 03/31/05 03/31/05		19 4		BOA CP	TEAYWG 40646 BOA CP TEAYWG	
-49,457,840.28 -49,821,111.11		-542,159.72 49,821,111.11 -178,888.89 49,821,111.11				03/31/05 03/31/05 05/16/05 03/31/05 03/31/05 03/31/05 05/16/05 03/31/05	03/31/05 03/31/05 40 05/16/05 03/31/05 03/31/05 03/31/05 40 05/16/05 03/31/05	19 4		AYWG 40644 FNMA DISCOUNT NOTES BAYWG 40645 FNMA DISCOUNT NOTES	TEAYWG 40644 TEAYWG 40645	
(GAIN) /LOSS SETTLEMENT	(INTEREST) AMORT/(ACCRET)	BOOK VALUE (INTEREST PREM / (DISC) AMORT/(ACCRET	PAR VALUE ORIGINAL FACE	TXN COUPON TYP YIELD	5 :	MATURITY TRADE/ /ENTRY SETTLE.		BANK BROK CASH DATE	BANK CASH	DESCRIPTION/POOL# MEMO	INV # USER	
			POOLED FUNDS	POOLE	100	FUND:	Ή					



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50)	7.3)		WEI
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0000	0000	7850	VAL
00.00	00.00	00.00	UE
			PAR WEIGHTED PAR VALUE VALUE BOOK VALUE (DISCOUNT)
-2043	-472	2537	ВС
17679	9972	8890	BOOK VALUE
-2043767975.13	80.93	52.79	ALUE
ω	2,	-7,	1
	002,	95,9	PREMIUM/ DISCOUNT
	-472997280.91 2,002,719.09	2537889052.79 -7,895,947.21	(TMU)
			PREMIUM/ AMORTIZATION/ (GAIN)/ (DISCOUNT) (ACCRETION) (INTEREST) LOSS
-5,7	L Ch		i G
63,50	25,00		(INTEREST)
-5,763,565.42	-525,003.70		ST)
34,029.00	,		(GAIN)
29.00	21.10		
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2045299515.68	652,	-2537889052.79	SETTLEMENT
515.	775.	052.	MENT
83	85	79	1

PAGE: 8 RUN: 04/01/05 09:16:21

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAL PRANSACTION REDRY - FIXED INCOME
03/01/05 TO 03/31/05
REPORT GRAND TOTALS
ASSETS

* ACTIVE TRANSACTIONS *



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL PRANKCTION REPORT - FIXED INCOME
03/01/05 TO 03/31/05

* ACTIVE TRANSACTIONS *

03/01/05 TO 03/31/05
SETTLEMENT DATE BASIS
FUND: 100 POOLED FUNDS

PAGE: 9 RUN: 04/01/05 09:16:22

40511 PUBLIC TIME DEPOSIT MEMO DESCRIPTION/POOL# BANK BROK MATURITY TRADE/ TXN COUPON CASH DATE /ENTRY SETTLE TYP YIELD 19 07/16/05 03/31/05 INTR 3.000 03/31/05 04/01/05 03/31/05 3.000 ORIGINAL FACE PREM / (DISC) AMORT/(ACCRET) PAR VALUE BOOK VALUE (INTEREST) -625.00 (GAIN) /LOSS SETTLEMENT 625.00



* ACTIVE TRANSACTIONS *

TYPE/ WEIGHTED

PAR VALUE

ORIGINAL FACE

VALUE

BOOK VALUE

PAR

INTR

3.000

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 DETAIL FRANCION REDGET - FIXED INCOME 03/01/05 TO 03/31/05 REPORT GRAND TOTALS

ASSETS

(DISCOUNT) PREMIUM/ AMORTIZATION/ (ACCRETION) (INTEREST) SSOT (GAIN)/ PAGE: 10 RUN: 04/01/05 09:16:22 SETTLEMENT

-625.00



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P. Daly CHIEF INVESTMENT OFFICER

May 4, 2005

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. <u>To highlight the activities of our portfolio during the ten months</u>, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$41,168,644	Earned Interest Yie	ld
Total Net Earnings	\$43,854,125	Pooled Funds 2.16	4%
Average Age of Portfolio	35 Days	All Funds 2.16	4%

Total cost of the securities on hand April 30, 2005 was \$2,874,859,859 with a market value of \$2,881,667,280 plus fixed assets accrued earnings of \$1,636.016.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of April 30, 2005. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

- 1. Interest received and earnings for the month of April 2005, earned interest yield and end of period portfolio balance and yield.
- 2. Recap of amounts invested in each type of investment.
- Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on April 30, 2005.
- General journal detailing purchases, sales, and interest activities during the month of April 2005.

Very truly yours,

DOCUMENTS DEPT

MAY - 9 2005

SAN FRANCISCO

José Cisneros Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., Dr. A. Ackerman

Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies

CDIAC

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478



CITY/COUNTY OF SAN FRANCISCOMR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
4/01/05 THROUGH 4/30/05
ALL FUNDS

PAGE: 1 RUN: 05/03/05 13:46:46

TOTAL INCOME RECEIVED IN THIS PERIOD: TOTAL NET EARNINGS THIS PERIOD: AVERAGE DAILY PORTPOLIO BALANCE: EARNED INCOME YIELD THIS PERIOD:	ASSETS 3,298,471.68 6,441,091.02 2,808,337,518.81 2.790	ASSETS LIABILITIES	ASSETS LIABILITIES .00 N/ 250.00 N/ 100,000.00 N/ 3.042 N/	LIABILITIESN/A N/A N/A	TOTAL N/A 3,298,471.68 N/A 6,441,341.02 N/A 2,808,437,518.81 N/A 2,791
TOTAL NET EARNINGS THIS PERIOD:	6,441,091.02	.00	250.00	N/A	0
AVERAGE DAILY PORTFOLIO BALANCE:	2,808,337,518.81	.00	100,000.00	N/A	2,808,
EARNED INCOME YIELD THIS PERIOD:	2.790	.000	3.042	N/A	
END OF PERIOD PORTFOLIO BALANCE:	2,874,759,858.84	.00	100,000.00	N/A	N/A 2,874,859,858.84
CURRENT AMORTIZED BOOK VALUE:	2,875,063,495.05	.00	100,000.00	N/A	N/A 2,875,163,495.05

WEIGHTED AVERAGE YIELD AT END OF PERIOD:
WEIGHTED AVERAGE DAYS TO MATURITY:
WEIGHTED AVERAGE DAYS TO CALL:
NET FORTFOLIO YIELD, 365-DAY BASIS:

35.04

. 00

3.042 77.00 77.00

N/A

2.831

2.791

N/A

35.04

2.831

.000



ORR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY INVESTMENT INVENTORY INVESTMENT DATE BASIS

PAGE: 1 RUN: 05/03/05 13:49:29

(Inv Type	(Inv Type	(Inv Type	(Inv Type	(Inv Type	(Inv Type	(Inv Type	(Inv Type	SUMMARY
(Inv Type) 1010 PUBLIC TIME DEFOSIT	(Inv Type) 91 NEGOTIABLE C.D.'S	(Inv Type) 81 COMMERCIAL PAPER DISC	(Inv Type) 44 FMC DISCOUNT NOTES	(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	(Inv Type) 41 FNMA DISCOUNT NOTES	(Inv Type) 12 TREASURY NOTES	(Inv Type) 11 TREASURY BILLS	SUMMARY DESCRIPTION
.00%(C) REPORT TOTALS ASSETS FIXED	14.19%(C)	23.05%(C)	3.28%(C)	20.41%(C)	19.43%(C)	1.90%(C)	17.748(C)	
3.000 ===== 2.775 =====	2.778	2.860	2.821	2.817	2.821	1.542	2.686	CUPN
3.000 100.000 ================================	2.778 100.000	2.870	2.821 2.840 99.310	2.817 2.828	2.834	1.542 1.765 99.176	2.713	TRDNG
100.000	100.000	2.860 2.870 99.650	99.310	99.628	2.821 2.834 99.548	99.176	99.015	BOOK
3.000 3.000 100.000 100.000.00 100.000.00 100.000.0	408,000,000.00	665,000,000.00	95,000,000.00	589,000,000.00	561,000,000.00	55,000,000.00	515,000,000.00	PAR VALUE SHARES
100,000.00 ==============================	408,000,000.00	662,670,008.90	94,344,715.28	586,806,101.96	558,465,524.18	54,547,070.32	509,926,438.20	BOOK VALUE



(RPTMKT)

MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 1 RUN: 05/03/05 13:49:30

INVESTMENTS OUTSTANDING AS OF 04/30/05 MAJOR SORT KEY IS ICC#

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40644	40620 I	2000		40628 E			SUBTOTAL		39282 T	40051 T	0	SHRTOTAL		40643 7	40642 3		40654 T		40651 1	40535 T		40534 T	40533		40532 T		40568 7	40589 T		40571 T		40505 7	T. POCOP		INVEST	
FNMA DISCOUNT NOTES 03/31/05 05/16/05	FUMA DISCOUNT NOTES	03/24/05 05/10/05	03/24/05 05/09/05	FNMA DISCOUNT NOTES			SUBTOTAL (Inv Type) 12 TREASURY NOTES	05/15/02 11/15/06		T NOTE(99.31) 03/08/04 06/30/05		SHRTOTAL (Inv Type) 11 TREASHRY BILLS	03/31/05 08/11/05	TREASURY BILLS	TREASURY BILLS	04/05/05 07/28/05	TREASURY BILLS	03/30/05 07/28/05	TREASURY BILLS	TREASURY BILLS	02/04/05 07/21/05	TREASURY BILLS	02/04/05 07/21/05	02/04/05 07/21/05	TREASURY BILLS	02/18/05 06/02/05	TREASURY BILLS	TREASURY BILLS	02/23/05 05/05/05	TREASURY BILLS	01/11/05 05/05/05	TREASURY BILLS	01/11/05 05/05/05		DESCRIPTION PURCHASE MATURITY DATE	
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19	19	87	87	19			1.90% (M	87	19	19 40		17.78% (M	43	19	19	40	19	43	19	19	40	19	40	40	19	40	19	19	40	19	40	1 9	43	1	BROK	MAJOR
100	100	000	000	100			2	000	100	100		3	000	100	100	000	100	000	100	100	000	100	000	000	100	000	100	100	000	100	000	100	000	1	SAFE	SORT
2.8000	2.7800	2.7700	2.7698	2.7600	1	1.7647	1.5418	4.5592	3.5000	1.1250	2.7128	2.6859	2.9672	2.9350	2.9350	2.8098	2.7850	2.8926	2.8650	2.6350	2.6676	2.6350	2.6676	2.6676	2.6350	2.5740	2.5500	2.6600	2.5225	2.5100	2.4235	2 4050	2.4235		CPN RATE	SORT KEY IS ICC#
50,000,000.00	50,000,000.00	39,855,866.67	39,858,933.33	40,000,000.00		54,547,070.32	55,000,000.00	9,573,437.50	10,000,000.00	45,000,000.00 44,973,632.82	509,926,438.20	515.000.000.00	49,457,840.28	50.000.000.00	50,000,000.00	49,559,041.67	50,000,000.00	49,522,500.00	50.000.000.00	25,000,000.00	49,388,826.39	50,000,000.00	49.388.826.39	49,388,826.39	50,000,000.00	9,926,188.89	10.000.000.00	15,000,000.00	39,801,988.89	40,000,000.00	49,619,208.33	50.000.000.00	24.809.604.17		PAR/SHARES BOOK	CH
49,963,541.67 99.92708333333	49,963,541.67	99.95625000000	99.96111111111	39,984,444.44		99.75852300000	54,867,187.50	99.93750000000	9,993,750.00	44,873,437.50 99.71875000000	99.48790400000	512.362.703.31	99.19538834951	49.597.694.17	49,597,694.17	99.32022471910	49,660,112.36	99.32022471910	49.660.112.36	24,845,655.49	99.38262195122	49,691,310.98	99.38262195122	99.38262195122	49,691,310.98	99.78787878788	9.978.787.88	14,977,463.94	99.97500000000	39,990,000.00	99.97500000000	49.987.500.00	99,97500000000		MARKET VALUE MARKET PRICE	
120,555.56 SUNGARD	154,444.44	SUNGARD	SUNGARD	116,533.34			330,680.25	SUNGARD	161,464.09	169,216.16 SUNGARD		2.432.275.00	SUNGARD	126.368.06	126,368.06	SUNGARD	100,569.44	SUNGARD	127.333.33	157,368.06	SUNGARD	314,736.11	SUNGARD	SUNGARD	314,736.11	SUNGARD	51.100.00	60,958.34	SUNGARD	186,855.55	SUNGARD	367 430 56	SUNGARD		PRICE SOURCE	
21,875.00	21,458.34	10,100.00	10 100 00	8,977.77		-100,195.32	420,312.50		420,312.50	-100,195.32	-42,880.32	46 870 43	4	13.485.83	13,485.83		501.25	1	10.279.03		-12,251.52		-12.251.52	-12,251.52			1 498 99	5,172.27		1,155.56	001.11	861 11	430.56		PRICE SOURCE UNREALIZED LOSS	



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVESTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 04/30/05 MAJOR SORT KEY IS ICC#

> PAGE: 2 RUN: 05/03/05 13:49:30

(RPTMKT)

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40660	40683	0	1069/	40678	40677	40676		40675	40668	40667		40666	40672		40671 FEDL HOME LOAN BK CONS DISC			SUBTOTAL (Inv Type) 41 FMMA DISCOUNT NOTES		40687	40638		40662	40661	40688		40665	40664	1	40621	40645	NUMBER	INVEST	
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FEDERAL HOME LOAN DISC NOTES 04/07/05 06/08/05	FEDL HOME LOAN BK CONS 04/27/05 05/25/05	04/25/05 05/20/05	04/22/05 05/20/05	FEDL HOME LOAN BK CONS	FEDL HOME LOAN BK CONS	04/20/05 05/18/05	04/20/05 05/18/05	04/11/05 05/13/05 FEDI, HOME LOAN BK CONS	FEDERAL HOME LOAN DISC	FEDERAL HOME LOAN DISC	04/11/05 05/13/05	FEDERAL HOME LOAN DISC NOTES	FEDL HOME LOAN BK CONS	04/18/05 05/09/05	OAN			4	04/29/05 07/27/05	FEDERAL HOME LOAN DISC NOTES	FNMA DISCOUNT NOTES	04/08/05 06/14/05	FNMA DISCOUNT NOTES	FNMA DISCOUNT NOTES	04/05/05 06/01/05	04/11/05 05/18/05	FNMA DISCOUNT NOTES	04/11/05 05/18/05	03/22/05 05/17/05	FNMA DISCOUNT NOTES	FNMA DISCOUNT NOTES 03/31/05 05/16/05	PURCHASE MATURITY DATE	DESCRIPTION	
08/C	BK 25/C	20/0	0/02	BK	BK	18/C	18/0	BK [3/0	NAC C	NAC	13/0	MA E	BK	09/0	BK			FN	27/0	NAC	TTO	14/0	OTE	OTE	01/0	0/8	TOTE	18/0 7.T.O.T.F	17/0	TTO	TOTE	ATC	PTI	
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GQ3	GA8		5772	FV3	FV3	FTR		된 금 8	FN1	FN1	-	FZ	FL5		FJO			_		JR5	HE6		GW7	GW7	GHO		FT5	F.T.P		FS7	FR9	1	יטי	
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300	800	456	463	400	400	061	061	065	000	000	065	000	008	842	008	- 1	341	212	326	100	500	450	300	300	226	578	500	578	921	008	101	TR	RATI	2 7
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INVESTMENTS OUTSTANDING AS OF 04/30/05
MAJOR SORT KEY IS ICC#

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04/12/05 05/31/05)A CP	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	04/27/05 05/24/05	-	04/27/05 05/23/05		04/05/05 05/16/05	03/31/05 05/16/05	-0	03/31/05 05/16/05	03/18/05 05/16/05		03/29/05 05/10/05	HE CP	03/23/05 05/10/05	03/23/05 05/09/05		03/23/05 05/06/05		03/22/05 05/03/05	VK CP	SOBIOTAL (INV TYPE) 44 FMC DISCOOM NOIES	The same of the sa		03/23/05 06/21/05	FMC DISCOUNT NOTES	PMC DISCOUNT NOTES 02/22/05 05/17/05	SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC	000	04/28/05 08/10/05	04/28/05 08/09/05	FEDERAL HOME LOAN DISC NOTES	03/28/05 06/24/05	FEDERAL HOME LOAN DISC NOTES	DESCRIPTION PURCHASE MATURITY DATE
0	0660P0SX2	0660P0SX2		9497F0SQ6		9497F0SP8	25153JSG6		0660P0SG9	0	06604040	0660P0SG9		25153JSA9	OGGGGGGA	00000000	0660P0S95		0660P0S61		91160AS37	NOTES .			313397HT1	313397HD6	313397FS5			OF JOURNA	31338500	313385KE5		313385HG4	CUSIP
40	19	19	41	19	41	1 9	19	40	19	40	19	19	43	19	40	40	19	40	19	44	19	. 238 (11)	200	40	10	19	19	20.39% (M)		40	40	19	40	19	BANK
000	100	100	000	100	000	100	100	000	100	000	100	100	000	100	000	000	100	000	100	000	100			000	100	100	100		0	000	000	100	000	100	SAFE
2.9216	2.9100	2.9100	2.9565	2.9500	2.9563	2.9500	2.8200	2.8604	2.8500	2.8604	2.8836	2.8700	2.8092	2.8000	2 8206	2.8203	2.8100	2.8197	2.8100	2.7991	2.7900	2.8404	3 9309	2.9671	2.9212	2.9000	2.6700	2.8172	1 0	3.0568	3.0565	3.0300	2.9461	2.9250	CPN RATE YTM TR
49,801,958.33	50,000,000.00	50,000,000.00	24,944,687.50	25,000,000.00	24,946,736.11	25.000.000.00	49 839 416 67	49,817,916.67	50,000,000.00	49,817,916.67	50.000.000.00	25,000,000.00	49,836,666.67	50,000,000.00	49.812.666.67	49,816,569.44	50,000,000.00	49,828,277.78	50,000,000.00	44,853,525.00	45,000,000.00	94,344,715.28	95 000 000 00	21,836,225.28	35,739,000.00	36,000,000.00	36,769,490.00	586,806,101.96		40.641.113.33	40,644,564.17	41,000,000.00	49,642,500.00	50,000,000.00	PAR/SHARES BOOK
99.74833333333	49.874.166.67	49,874,166.67	99.8070555556	24,951,763.89	99.81544444444	24.953.861.11	99,937,083.33	99.87416666667	49,937,083.33	99.87416666667	49.937.083.33	24,968,541.67	99.92450000000	49,962,250.00	99.92450000000	99.9328888889	49,966,444.44	99.9580555556	49,979,027.78	99.98322222222	44,992,450.00	99.67302500000	0/ 600 373 00	99.47097222222	21 883 613 89	35,853,120.00	36,952,640.00 99.87200000000	587,452,702.50 99.73730100000		99.14991666667	99.15833333333	40,654,916.67	99.56800000000	49,784,000.00	MARKET VALUE MARKET PRICE
SUNGARD	76.791.67	76, 791.67	SUNGARD	8,194.44	SUNGARD	8.194.44	101,833.33	SUNGARD	122,708.33	SUNGARD	122 708 33	87,694.45	SUNGARD	128,333.33	SINGARD	SUNGARD	152,208.34	SUNGARD	152,208.33	SUNGARD	139,500.00	340,470.11	346 496 13	SUNGARD	SUNGARD 46 792 78	113,100.00	186,603.33 SUNGARD	662,178.89	CONCENT	SINGARD	SUNGARD	10,352.50	SUNGARD	138,125.00	CURR ACCR INT PRICE SOURCE
-4,583.33		- A 5 B 2 3 2	-1,118.05		-1,069.44		-4.166.67	-3,541.67		-3,541.67	-1,362.50		-2,750.00		-2.625.00	-2,333.34		-1,458.33		-575.00		-3,453.33	1 616 03		505 83	1,020.00	-3,453,33	3,375.00 -18,953.35		0.00		0.00		3.375.00	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS



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CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVESTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 04/30/05 MAJOR SORT KEY IS ICC#

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SUBTOTAL (Inv	40511 PUBLIC TIME DEPOSIT 01/15/05 07/16/05	SUBTOTAL (Inv	40658 WFB CD 04/06	W	2		03/31, 40649 WFB CD	40648 WFB CD	03/29	4	40631 US BANK CD	40650 WFB CD		40481 BOA CD	40630 US BANK CD	SUBTOTAL (Inv '	04/19,	40674 BOA CP		40680 US BANK CP	40673 BOA CP	INVEST PUR
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	BLIC TIME DEPOSIT 01/15/05 07/16/05	SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	04/06/05 05/31/05	04/05/05 05/16/05	04/01/05 05/16/05	03/31/05 05/16/05	03/31/05 05/16/05		03/29/05 05/12/05	03/28/05 05/10/05	BANK CD	00 00 00	12/21/04 05/09/05		03/28/05 05/03/05	SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC	04/19/05 06/07/05		04/26/05 06/02/05	BANK CP		DESCRIPTION PURCHASE MATURITY DATE
TIME DEPOSIT			9497F2JQ1	949/P2JK4	949/FZDD3		9497F2GV3	9497P2GV3	TOTOGOGO	161608600	90333UEM0	9497P2GU5		06050GHF0	90333UEL2			0660P0T78		91160AT28	0660P0T29	CUSIP
.00%(M)	19	14.16%(M)	19 41	41	41	4 4	19	19	76	44	19	19	40	19	19	23.04%(M)	40	19	44	19	19	BANK
	100		100	000	000	000	100	100	000	000	100	100	000	100	100		000	100	000	100	100	SAFE
3.0000 3.0000 ======= 2.7750 2.7917	3.0000	2.7783	2.8200	2.8200	2.8200	2.8200	2.8200	2.8200	2.8100	2.8200	2.8200	2.8200	2.5000	2.5000	2.8000	2.8601 2.8702	2.9417	2.9300	2.9489	2.9400	2.9300	FUND CPN RATE
100,000.00 100,000.00 2888100000.00 2874859858.84	100,000.00	408,000,000.00	39,000,000.00	49,000,000.00	30,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	35,000,000.00	35,000,000.00	30,000,000.00	50,000,000.00	50,000,000.00	25,000,000.00	665,000,000.00 662,670,008.90	21,912,262.78	22,000,000.00	32,900,285.00	33,000,000.00	40,000,000.00	PAR/SHARES BOOK
99,360.33 99.36033300000 ============================	99,360.33 99.36033333333	407,960,565.03 99.99033500000	38,992,775.05 99.98147447950	99.99041585110	99.99037371229	99.99036317759	49,995,181,59	49,995,181.59	99.99242204485	99.99395418439	34,997,883.96	29,998,372.83	99.98607669274	49,993,038.35	24,999,504.76	664,031,922.21 99.85442400000	99.68961111111	21,931,714.44	99.7315555556	32,911,413,33	39,892,622.22	MARKET VALUE
258.33 7,706,638.59	258.33 SUNGARD	1,305,335.57	76,375.00 SUNGARD	99,796.67 SUNGARD	SUNGARD	SUNGARD	SUNGARD 121.416.67	121,416.67	SUNGARD	SUNGARD	93,216.67	72,850.00	SUNGARD	454,861.11	66,111.11 SUNGARD	1,403,403.33	SUNGARD	21,486.67	SUNGARD	13.475.00	39,066.67	CURR ACCR INT PRICE SOURCE
.00 -639.67 	-639.67	.00	-7,224.95	-4,696.23	-2,887.89	-4,818.41	-4,818.41		-3.788.98	-2,116.04	-1,62/.1/		-6,961.65		-495 24	.00 -41,490.02	-2,035.01		-2,346.67	-3,200.01		CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS



M R. D A NIEL DALY 4 15 - 55 4 - 4 4 8 7 M R. D A NIEL DALY 4 15 - 55 4 - 4 4 8 7 INVESTMENT INVENTORY INVESTMENT SORT REVISION MAJOR SORT REVISION DATE BASIS

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40671 40672 40666 40666 40667 40668	A 40628 A 40629 A 40644 A 40645 A 40645 A 40665 A 40666 A 40666 A 40666 A 40666 A 40663 A 40687 SUBTOTAL	SUBTOTAL A 40051 A 39282 SUBTOTAL	INVSMT NO.1 40504 40505 40571 4058 40533 40533 40533 40533 40533 4054 40654
FEDL HOME LOAN BK FEDL HOME LOAN BK FEDERAL HOME LOAN FEDERAL HOME LOAN FEDERAL HOME LOAN FEDERAL HOME LOAN BK	PNNA DISCOUNT NOTES PNNA D	WTOTAL (Inv Type) 11 40051 T NOTE(99.31) 39282 T NOTE (95.24 WTOTAL (Inv Type) 12	DESCRIPTION TREASURY BI
HOME HOME AL H AL H	DISCOUNT DIS	Type	
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313385FJ0 313385FL5 313385FN1 313385FN1 313385FN1 313385FT8	313589FX4 313589FX4 31389FX9 31389FX9 31389FX9 31389FX9 31389FX9 31389FX1 31389FX1 31389FX1 31389FX1 31389FX1 31389FX1 31389FX1 31389FX1 31389FX1 31389FX1	ILLS 912828BC3 9128277F3 OTES	CUSIP 9127958M4 9127958M4 9127958M5 9127958M3 9127958W1 9127958W1 912795W1 912795W1 912795W1 912795W1 912795W1 912795W1 912795W1 912795W1 912795WJ7
100 100 100	1000	100	FUND NO. 100 100 100 100 100 100 100 100 100 10
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05/09/05 05/11/05 05/13/05 05/13/05 05/13/05 05/13/05	05/109/05 03 05/10/05 03 05/16/05 03 05/16/05 03 05/16/05 03 05/18/05 04 05/18/05 04 06/11/05 04 06/11/05 04 06/11/05 04 06/11/05 04 06/11/05 04 06/11/05 03 07/27/05 03 07/27/05 03	17.74%(C) 30/05 03 15/06 05 1.90%(C)	MATURITY (TICKER) 05/05/05 05/05/05 05/05/05 05/26/05 07/21/05 07/21/05 07/21/05 07/21/05 07/21/05 07/28/05 07/28/05 08/11/05
		7.74%(C)	PUH 02 01 02 02 02 02 02 03 03 03 03 03 03 03 03 03 03 03 03 03
04/18/05 04/18/05 04/11/05 04/11/05 04/11/05 04/20/05	03/24/05 03/24/05 03/32/05 03/31/05 03/31/05 03/22/05 04/11/05 04/11/05 04/05/05 04/08/05 04/08/05 04/08/05 04/08/05 04/08/05	17.74%(C) 06/30/05 03/08/04 11/15/06 05/15/02 1.90%(C)	MACURETY PURCHASE MACURETY PURC
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2.684 2.685 2.706 2.706 2.706 2.706	2.770 2.770 2.792 2.810 2.810 2.759 2.758 2.758 2.758 2.823 2.823 2.845 2.845 2.845 2.845 2.845 2.845 2.845	2.713 1.170 4.559 1.765	YRDNG YHELD 2.423 2.423 2.522 2.522 2.568 2.668 2.668 2.668 2.668 2.893 2.810 2.967
99.844 99.829 99.760 99.760 99.782	99.647 99.640 99.575 99.642 99.642 99.717 99.717 99.717 99.717 99.717 99.717	99.015 99.941 95.734 99.176	BOOK PRICE 99.238 99.238 99.505 99.505 99.778 98.778 98.778 98.778 98.778 98.778
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41,934,340 34,940,072 49,880,000 49,880,000 39,904,000 11,973,866	39,858,39,855,49,787,49,821,49,821,24,929,49,858,49,777,49,777,49,777,49,651,49,651,465,465,465,465,465,465,465,465,465,465	09,926,438. 	BOOK VALUE 24,809,604 49,619,208 39,801,988 39,801,988 39,801,988 49,388,826 49,388,826 49,388,826 49,388,826 49,388,826 49,388,826 49,388,826
41,934,340.00 34,940,072,22 49,880,000.00 39,988,000.00 11,973,866.67	39,858,933.33 39,858,688,69 49,787,658,688,69 49,821,111,111 25,844,320.00 25,844,320.	509,926,438.20 44,973,632.82 9,573,437.50 9,573,437.50 54,547,070.32	BOOK VALUE 24, 89, 604 41, 619, 604 42, 619, 208, 31 439, 801, 398, 31 439, 318, 328, 328, 328, 328, 328, 328, 328, 32
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CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 4/30/05

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MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS

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40630 40481 40650 40651 40639 40648	A 40623 A 40625 A 40626 A 40637 A 40646 A 40646 A 40657 A 406681 A	40570 40627 40659 1BTOTAL	A 40677 A 40678 A 40684 A 40684 A 40683 A 40685 A 40685 A 40685 A 40686	INVSMT
US BANK CD BOA CD WFB CD US BANK CD JP MORGAN (US BANK CP 9116A837 US BANK CP 066008051 DA CP 066008051 DA CP 066008052 DA CP 066008052 DA CP 066008052 DA CP 940770806 BOA CP 940770806 BOA CP 0660P0832 DOA CP 0660P0832	A 40570 PMC DISCOUNT NOTES 31397F A 40627 PMC DISCOUNT NOTES 31397H A 40627 PMC DISCOUNT NOTES 31397H A 40659 PEDL HOME LAN MYG CORP DI 313997H SUBTOTAL (INV Type) 44 FMC DISCOUNT NOTES	FEDL HOME LOAN BK CONS D 13385FV3 FEDL HOME LOAN DISC N 13385F03 FEDERAL HOME LOAN DISC N 13385G03 FEDERAL HOME LOAN DISC N 13385RE5	DESCRIPTION
90333UEL2 06050GHF0 9497P2GU5 90333UEM0 16160X6G9 9497P2GV3	91160AS37 0660P0SS1 0660P0SS2 251534SA9 0660P0SS9 0660P0SS9 0560P0SS9 251534S66 0660P0SS9 251534S66 0660P0SS9 25160AP0SS9 25160AP0SS9 25160AP0SS9 25160AP0SS9 25160AP0SS9	313397FS5 313397HD6 313397HT1 INT NOTES	313385FV3 313385FV3 313385FV3 313385FV3 313385FV3 313385GA8 4313385GA8 4313385GQ3 4313385KF2 4313385KF2	CUSIP
100 05/03/05 03/28/05 100 05/09/05 12/21/04 100 05/09/05 12/21/04 100 05/09/05 03/21/05 100 05/10/05 03/28/05 100 05/12/05 03/28/05 100 05/16/05 03/31/05	100 55/03/05 03/22/05 100 05/06/05 03/23/05 100 05/06/05 03/23/05 100 05/16/05 03/23/05 100 05/16/05 03/23/05 100 05/16/05 03/23/05 100 05/16/05 03/23/05 100 05/16/05 03/23/05 100 05/23/05 03/23/05 100 05/23/05 03/23/05 100 05/23/05 03/23/05 100 05/23/05 03/23/05 100 05/23/05 03/23/05 100 05/23/05 03/23/05 100 06/02/05 03/23/05 100 06/02/05 03/23/05 100 06/02/05 03/23/05 100 06/02/05 03/23/05 100 06/02/05 03/23/05 100 06/02/05 03/23/05	100 05/17/05 02/22/05 100 06/21/05 03/23/05 100 07/05/05 04/05/05 3.28%(C)	100 05/18/05 04/22/05 100 05/20/05 04/22/05 100 05/20/05 04/22/05 100 05/20/05 04/25/05 100 05/20/05 04/25/05 100 05/25/05 04/27/05 100 06/24/05 03/28/05 100 06/24/05 03/28/05 100 08/09/05 04/28/05 100 08/10/05 04/28/05 100 08/10/05 04/28/05 100 08/10/05 04/28/05	FUND MATURITY PURCHASE NO. (TICKER) DATE
000000	000000000000000000000000000000000000000	0000	000000000	SAF/ PURP
2.800 2.800 2.820 2.820 2.820 2.810	2.790 2.810 2.810 2.810 2.810 2.850 2.850 2.850 2.850 2.850 2.950 2.950 2.950 2.950 2.950 2.950 2.950 2.950 2.950 2.950 2.950	2.670 2.900 2.945 2.821	2.840 2.840 2.840 2.840 2.880 2.880 2.925 3.030 3.030 3.030	CUPN
	2	2.687 2.921 2.967 2.840	2.8466 2.8466 2.8466 2.8466 2.8446 2.946 3.0576 3.0577	TRDNG
100.000 100.000 100.000 100.000 100.000	99.675 99.633 99.633 99.635 99.530 99.636 99.636 99.787 99.787 99.604 99.664 99.664	99.377 99.275 99.256 99.310	99.779 99.779 99.803 99.803 99.513 99.133 99.133 99.125	BOOK
25,000,000.00 50,000,000.00 30,000,000.00 35,000,000.00 50,000,000.00 50,000,000.00	45.000.000.000.000.000.000.000.000.000.0	37,000,000.00 36,000,000.00 22,000,000.00	50,000,000.00 27,000,000.00 27,000,000.00 27,000,000.00 43,000,000.00 50,000,000.00 50,000,000.00 41,000,000.00 51,000,000.00	PAR VALUE SHARES
25,000,000.00 50,000,000.00 30,000,000.00 35,000,000.00 50,000,000.00 50,000,000.00	44, 853, 237, 90 49, 828, 273, 70 49, 828, 273, 70 49, 816, 666, 67 49, 817, 916, 667, 916, 67 49, 817, 916, 67 49, 817, 916, 67 49, 801, 981, 916, 67 49, 801, 981, 916, 67 49, 801, 981, 93 49, 801, 988, 33 49, 801, 988, 33 40, 801, 988, 301, 988, 301 40, 801, 988, 301	36,769,490.00 35,739,000.00 21,836,225.28 94,344,715.28	47, 895, 466, 67 49, 889, 555, 56 26, 940, 360, 00 9, 980, 277, 78 42, 903, 680, 00 49, 756, 305, 56 49, 642, 500, 00 40, 642, 540, 17 40, 644, 1113, 33 586, 806, 101, 96	BOOK VALUE



(SIRPT)

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SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	A 40511 PUBLIC TIME DEPOSIT	SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	A 4065 WEB CD 9497P2JK4 A 4065 WEB CD 9497P2JK1 A 4065 WEB CD 9497P2JQ1	WFB CD 9497P2GV3	INVSMT CUSIP
.00%(C) REPORT TOTALS ASSETS FIXED	100 07/16/05 01/15/05 000 3.000 3.000 100.000	14.19%(C)	100 05/16/05 04/01/05 000 100 05/16/05 04/05/05 000 100 05/31/05 04/06/05 000	1011	NO. (TICKER) DATE PURP
3.000	3.000	2.778	2.820	000 2.820	CUPN
3.000 100.000 3.000 3.000 100.000 2.775 2.792 99.542	3.000	2.778 2.778 100.000	000 2.820 2.820 100.000 000 2.820 2.820 100.000 000 2.820 2.820 100.000	2.820 100.000	YIELD
100.000	100.000	100.000	100.000	100.000	BOOK
3.000 100.000 100,000.00 100,000.00 2.792 99.542 2,888,100,000.00 2,874,859,858.84	100,000.00	408,000,000.00	39,000,000.00 39,000,000.00	50,000,000.00	PAR VALUE SHARES
100,000.00	100,000.00	408,000,000.00	30,000,000.00 49,000,000.00 39,000,000.00	50,000,000.00	BOOK VALUE



CITY/COUNTY OF SAN ERANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY

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INVESTMENTS OUTSTANDING AS OF 4/30/05 MAJOR SORT KEY IS BANK SETTLEMENT DATE BASIS

SUBTOTAL (Bank Code) 19 BANK OF NEW YORK A 40511 PUBLIC TIME DEPOSIT INSMI NO. DESCRIPTION FUND MATURITY PURCHASE SAF/ NO. 100 07/16/05 01/15/05 000 (TICKER) ASSETS REPORT TOTALS 100.00%(C) DATE PURP FIXED 3.000 3.000 3.000 100.000 3.000 RATE CUPN 3.000 100.000 3.000 100.000 YIELD TRDNG PRICE BOOK PAR VALUE 100,000.00 100,000.00 100,000.00 SHARES BOOK VALUE 100,000.00 100,000.00 100,000.00



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALLY 415-554-4487 DETALIPANSACTION REPORT - FYXED INCOME 8771LWAWNT DAYS BASIS FUND: 100 PROLED FUNDS

ACTIVE TRANSACTIONS *

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TEAYWO	TEA.	TEA	TEA 4	TEA	4	TEAYWG	TEAYWO	4	TEAYWO	TEAYWG	4059	4	TEAYWG	4	TEA	4	TEAYWG	Anska	4	TEAYWG	4	TEAYWG	TEAYWG	4	TEA	TEA	42	TEA	4	TEA.	TEA	Δ		USER #
40618 AYWG	40617 CEAYWG	40616 EAYWG	EAYWG	EAYWG	40614	40613	YWG	40594	ū		2	1	YWG	40586	EAYWG	40565	AYWG	056A	40560	YWG	40556	AU555	SMA	40554	EAYWG	EAYWG	40551	EAYWG	40550	EAYWG	YWG	40540	-	70 #
FMC DISCOUNT NOTES	FMC DISCOUNT NOTES	FEDERAL HOME LOAN DISC	FNMA DISCOUNT NOTES		TREASURY BILLS	TREASURY BILLS		FNMA DISCOUNT NOTES	WFB CD		FMC DISCOUNT NOTES	FMC DISCOUNT NOTES		FMC DISCOUNT NOTES		FEDERAL HOME LOAN DISC	PARTY PACCOCKA MONEY	PARA DISCOUNT NOTES	FEDERAL HOME LOAN DISC		FEDERAL HOME LOAN DISC	FEDERAL HOME LOAN DISC		FNMA DISCOUNT NOTES	THERETON MOTE STO DOOM	TOTAL MAN TOTAL ACCUS	BOA CP		DEUTSCH BANK CP	ENNA DISCOONL NOIES	The state of the s	FNMA DISCOUNT NOTES		MEMO DESCRIPTION/POOL#
19	19	19	19		19	19		19	19		19	19		19	1	19	,	10	19		19	L	,	19	ţ	10	19		19	T	ó	19	-	CASH I
43	43	40	43		40	43		87	41		89	43		87	;	40	4	40	40		87	α	2	40	4	5	40		43	0	0	87		DATE
		04/13/05	04/27/05			04/14/05			04/05/05		04/05/05						05/02/05					05/02/05			05/02/05					05/02/05				/ENTRY SETTLE
		04/13/05	04/27/05		-	04/01/05			04/05/05	04/05/05	04/05/05		04/19/05				04/11/05			04/22/05		04/20/05			04/05/05		-	04/05/05		04/11/05				
MAT	MAT	MAT	MAT		SALE	SALE		MAT	MAT		MAT	MAT		MAT		MAT		4	MAT		MAT	MAT.		MAT	1 1073	3	MAT		MAT	TAIR	i	MAT		TYP
2.680	2.650	2.700	2.690		2.635	2.635		2.650	2.630		2.610	2.610	2.609	2.600	2.572	2.560	2.540		2.550			2.552	2.552	2.540	2.509	2.612	2.600	2.570	2,560	2.531	2.531	2.520	1	YIELD
-28,785,000.00	-50,000,000.00	-32,000,000.00	-10,000,000.00		-50,000,000.00	-50,000,000.00		-20,000,000.00	-25,000,000.00		-25,000,000.00 -24,947,437.50	-20,000,000.00		-41,000,000.00		-4,000,000.00	0,000,000.00	-30 000 000 00	-25,000,000.00		-50,000,000.00 -49,753,055.56	-50,000,000.00		-50,000,000.00	50,000,000.00	E0 000 000 00	-50,000,000.00		-50,000,000.00	-50,000,000.00	2000000	-50,000,000.00	1	ORIGINAL FACE
-28,729,285.03	-50,000,000.00 -49,930,069.44	-31,935,200.00	-9,969,363.89	102,472.22	-49, 897, 527, 78	-49,897,527.78		-19,936,694.44	-25,000,000.00		-24,947,437.50	-20,000,000.00 -19,957,950.00		-40,860,827.78		-3.981.795.56	27,000,100.00	_29 886 150 00	-25,000,000.00 -24,886,666.67		-49,753,055.56	-50,000,000.00 -49,760,111.11		-50,000,000.00 -49,763,638.89	10,000,000.00	40 015 072 22	-50,000,000.00 -49,779,722.22		-50,000,000.00 -49,808,000.00	-49,700,000.00		50,000,000.00 -49,783,000.00		PREM / (DISC)
-55,714.97	-69,930.56	-64,800.00	-30,636.11		-91,493.05	-54,895.83		-63,305.56	-52,965.28		-52,562.50	-42,050.00		-139,172.22		-18.204.44	111,000.00	_113 050 00	-113,333.33		-246,944.44	-239,888.89		-236,361.11	-104,021.70	000	-220,277.78		-192,000.00	-21/,000.00	2	-217,000.00		AMORT/(ACCRET)
28,785,000.00	50.000.000.00	32.000.000.00	10,000,000.00	49,988,875.00	145.83	-270.83	20,000,000.00		25 052 965 28	25,000,000.00	20,000,000.00		41,000,000.00		4,000,000.00	30,000,000.00	30.000.000.00	45,000,000.00		50,000,000.00	000,000,000	50 000 000 00	50,000,000.00		50,000,000.00	50,000,000.00		50,000,000.00		50,000,000.00	50,000,000.00			(GAIN)/LOSS SETTLEMENT



MR. DANIEL DALY 415-554-4487 DENIEL DALY 415-554-4487 DENIEL DALY 415-554-4487 DENIEL DALY 415-554-4487 DENIEL TRANSACTION REPORT - PIXED INCOME 04/01/05 TO 04/01/05 TO 04/01/05 SEPTLAMBUT DATE BASIS

* ACTIVE TRANSACTIONS *

FUND: 100 POOLED FUNDS

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INV #	DESCRIPTION/POOL#	CASH	BROK	BROK MATURITY TRADE/ DATE /ENTRY SETTLE	TRADE/ SETTLE	TYP	TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE (INTEREST PREM / (DISC) AMORT/(ACCRET	(INTEREST) AMORT/(ACCRET)	(GAIN) /LOSS SETTLEMENT
40622	US BANK CP	19	44	04/26/05	04/26/05	MAT	2.760	-30,000,000.00	-29,919,500.00	-80,500.00	
TEAYWG				05/02/05			2.767				30,000,000.00
40632	WFB CD	19	41	04/27/05	04/27/05 04/27/05	MAT		-25,000,000.00	-25,000,000.00	-57,916.67	
40633	WFB CD	19	41	04/28/05	04/28/05 04/28/05	MAT	2.780	-35,000,000.00	-35,000,000.00	-83,786.11	20,007,916.67
TEAYWG				05/02/05		1	2.780			000	35,083,786.11
40634	WFB CD	19	41	04/29/05	04/29/05	MAT		-50,000,000.00 -50,000,000.00	-50,000,000.00	-123,555.56	
TEAYWG				05/02/05	04/29/05						50, 123, 555.56
40635	TREASURY BILLS	19	40	04/28/05	04/28/05	MAT		-50,000,000.00	-49,897,333.50	~102,666.50	
TEAYWG		,	,	05/02/05			2.645				50,000,000.00
TEAVEG	TREASURY BILLS	L y	4	05/02/05	04/28/05	LVI	2.620	-0,000,000.00	-1,903,120.09	-16,2/1.11	8 000 000 00
40652	FEDERAL HOME LOAN DISC	19	40		04/27/05	MAT	2.710	-50,000,000.00	-49,894,611.11	-105,388.89	
TEAYWG				05/02/05	04/27/05		2.716				50,000,000.00
40653	WFB CD	19	41	05/16/05	04/01/05	PURC	C 2.820	30,000,000.00	30,000,000.00		30 000 000
40654	TREASURY BILLS	19	40			PURC		50,000,000.00	49,559,041.67		
TEAYWG				04/06/05	04/05/05		2.810		-440,958.33		-49,559,041.67
40656	DEUTSCHE CP	19	g.	05/16/05	04/05/05	PURC	C 2.820	50,000,000.00	-160.583.33		-49 839 416 67
40657	WFB CD	19	41	05/16/05		PURC		49,000,000.00	49,000,000.00		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
TEAYWG					04/05/05						-49,000,000.00
TEAYWG	WFB CD	ET	41	04/06/05	04/06/05	PURC	2.820	39,000,000.00	39,000,000.00		-39.000.000.00
40659	FEDL HOME LN MTG CORP	19	40			PURC		22,000,000.00	21,836,225.28		
TEAYWG									-163,774.72		-21,836,225.28
40660	FEDERAL HOME LOAN DISC	19	40			PURC		50,000,000.00	49,756,305.56		
40661	FNMA DISCOUNT NOTES	19	40	06/14/05	04/08/05	PURC	C 2.830	50,000,000.00	49,736,652,78		-45,750,505.50
TEAYWG									-263,347.22		-49,736,652.78
40662	FNMA DISCOUNT NOTES	19	40	06/14/05	04/08/05	PURC		20,000,000.00	19,894,661.11		
TEAYWG	11047 001	3	8			2			-105,338.89		-19,894,661.11
TEAYWG		,	,	04/11/05	04/04/05		5.500	000000000000000000000000000000000000000			-25,000,000.00
			99		04/04/05	SALE	5.500	-25,000,000.00	-25,000,000.00		-11,847.99
TEAYWG	SALON MAILOUS DI CANNA	10	2	04/11/05	04/04/05	Dalla	5.500	25 000 000 00	24 020 240 20		25,011,847.99
TEAYWG									-70,659.72		-24,929,340.28
40665	FNMA DISCOUNT NOTES	19	43			PURC		50,000,000.00	49,858,680.56		
ADARA T	FEDERAL HOME LOAN DISC	1 0				9110		50 000 000 00	-141,319.44		-49,858,680.56
TEAYWG		ŀ	4	04/11/05	04/11/05	1010	2.706	00,000,000.00	-120,000.00		-49 880 000 00
40667	FEDERAL HOME LOAN DISC	19	40			PURC		50,000,000.00	49,880,000.00		
TEAYWG				04/11/05					-120,000.00		-49,880,000.00



C M R ACTIVE TRANSACTIONS *

INV #

DESCRIPTION/POOL# MEMO

BANK BROK MATURITY TRADE/ TXN COUPON CASH DATE /ENTRY SETTLE TYP YIELD

PAR VALUE BOOK VALUE (INTEREST)
ORIGINAL FACE PREM / (DISC) AMORT/(ACCRET)

(GAIN) /LOSS

FUND: 100

SETTLEMENT DATE BASIS

POOLED FUNDS

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 DETAIL TRANSACTION REPORT - FIXED INCOME 04/01/05 TO 04/30/05

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TEAYWG	40688	TEAYWG	40687	TEAYWG	40686	TEAYWG	40685	TEAYWG	40684	TEAYWG	40683	TEAYWG	40682	TEAYWG	40681	TEAYWG	40680	TEAYWG	40678	TEAYWG	40677	TEAYWG	40676	TEAYWG	40675	TEAYWG	40674	TEAYWG	40673	TEAYWG	40672	TEAYWG	40671	TEAYWG	40670	TEAYWG	40669	TEAYWG	40668	
	FNMA DISCOUNT NOTES		FEDERAL HOME LOAN DISC		FEDERAL HOME LOAN DISC		FEDERAL HOME LOAN DISC		FEDL HOME LOAN BK CONS		FEDL HOME LOAN BK CONS		WFB CP		WFB CP		US BANK CP		FEDL HOME LOAN BK CONS		FEDL HOME LOAN BK CONS		FEDL HOME LOAN BK CONS		FEDL HOME LOAN BK CONS		BOA CP		BOA CP		FEDL HOME LOAN BK CONS		FEDL HOME LOAN BK CONS		BOA CP		BOA CP		FEDERAL HOME LOAN DISC	
	19		19		19		19		19		19		19		19		19		19		19		19		19		19		19		19		19		19		19		19	
04/05/05	04/05/05 PURC	04/29/05 04/29/05	04/29/05 PURC	04/28/05 04/28/05	04/28/05 PURC	04/28/05 04/28/05	04/28/05 PURC	04/25/05	04/25/05 PURC	04/27/05	04/27/05 PURC	04/27/05	41 05/24/05 04/27/05 PURC	04/27/05 04/27/05	41 05/23/05 04/27/05 PURC	04/27/05 04/26/05	44 06/02/05 04/26/05 PURC	04/27/05 04/22/05	04/22/05 PURC	04/27/05 04/22/05	04/22/05 PURC	04/20/05	04/20/05 PURC	04/20/05	04/20/05 PURC	04/19/05	04/19/05 PURC	04/27/05 04/19/05	04/19/05 PURC	04/27/05 04/18/05	04/18/05 PURC	04/18/05	04/18/05 PURC	04/12/05	04/12/05 PURC	04/11/05 04/12/05	04/12/05 PURC	04/11/05	40 05/13/05 04/11/05 PURC	
2.823	2.810	3.033	3.010	3.057	3.030	3.056	3.030	2.846	2.840	2.886	2.880	2.957	2.950	2.956	2.950	2.949	2.940	2.846	2.840	2.846	2.840	2.806	2.800	2.806	2.800	2.942	2.930	2.941	2.930	2.685	2.680	2.684	2.680	2.922	2.910	2.922	2.910	2.706	2.700	1
	50,000,000.00		50,000,000.00		41,000,000.00		41,000,000.00		10,000,000.00		43,000,000.00		25,000,000.00		25,000,000.00		33,000,000.00		27,000,000.00		50,000,000.00		48,000,000.00		12,000,000.00		22,000,000.00		40,000,000.00		35,000,000.00		42,000,000.00		50,000,000.00		50,000,000.00		40,000,000.00	
-222,458.33	49,777,541.67	-372,069,44	49,627,930,56	-358,886.67	40,641,113.33	-355,435.83	40,644,564.17	-19,722.22	9,980,277.78	-96,320.00	42,903,680.00	-55,312.50	24,944,687.50	-53,263.89	24,946,736.11	-99,715.00	32,900,285.00	-59,640.00	26,940,360.00	-110,444.44	49,889,555.56	-104,533.33	47,895,466.67	-26,133.33	11,973,866.67	-87,737.22	21,912,262.78	-143,244.44	39,856,755.56	-59,927.78	34.940.072.22	-65,660.00	41,934,340.00	-198,041.67	49,801,958.33	-198,041.67	49,801,958.33	-96,000.00	39,904,000.00	
-49,777,541.67		-49.627.930.56		-40,641,113,33		-40,644,564.17		-9,980,277.78		-42,903,680.00		-24,944,687.50		-24,946,736.11		-32,900,285.00		-26,940,360.00		-49,889,555.56		-47,895,466,67		-11,973,866.67		-21,912,262,78		-39.856.755.56		-34.940.072.22		-41,934,340,00		-49,801,958.33		-49,801,958,33		-39,904,000,00		



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 DETAIL TRANSACTION REPORT - FIXED INCOME 40401/05 TO 04/33/05

REPORT GRAND TOTALS

PAGE: 4 RUN: 05/03/05 13:49:28

SALE 3)	PURC (34)	TYPE/	
3.212	PURC 2.901 (34)		
SALE 3.212 -125000000.00	2.901 1294000000.00	PAR VALUE	
		ORIGINAL FACE VALUE	
-124795055.56 204,944.44	1289387736.15 -4,612,263.85	ASS BIGHTED ORIGINAL FACE VIELD PAR VALUE VALUE BOOK VALUE	
204,944.44	-4,612,263.85	PREMIUM (DISCOUN	
		AMORTIZATION/ (ACCRETION)	
-146,388.88		(INTEREST)	
-12,118.82		(GAIN) /	
-12,118.82 124,953,417.43	-1289387736.15	SETTLEMENT	

PURC (SALE (MAT

2.624 -958785000.00

-955963113.81

-3,140,109.81

956,281,337.43



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P. Daly CHIEF INVESTMENT OFFICER

June 7, 2005

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the eleven months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

 Interest Received
 \$48,580,671
 Earned Interest Yield

 Total Net Earnings
 \$51,095,173
 Pooled Funds
 2.250%

 Average Age of Portfolio
 69 Days
 All Funds
 2.250%

Total cost of the securities on hand May 31, 2005 was \$3,033,013,821 with a market value of \$3,041,696,127 plus fixed assets accrued earnings of \$739,836.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of May 31, 2005. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

 Interest received and earnings for the month of May 2005, earned interest yield and end of period portfolio balance and yield.

2. Recap of amounts invested in each type of investment.

 Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on May 31, 2005.

 General journal detailing purchases, sales, and interest activities during the month of May 2005.

Very truly yours,

DOCUMENTS DEPT.

JUN - 9 2005

SAN FRANCISCO PUBLIC LIBRARY

José Cisneros

Treasurer

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., J. Grazioli

Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies CDIAC

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 5/01/05 THROUGH 5/31/05

PAGE: 1 RUN: 06/06/05 07:53:40

ALL FUNDS

	ASSETS LIABILITIES		ASSETS LIABILITIES	POSITS LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	7,412,026.98	.00	.00	N/A	7,412,026.98
TOTAL NET EARNINGS THIS PERIOD:	7,240,788.98	.00	258.34	N/A	7,241,047.32
AVERAGE DAILY PORTFOLIO BALANCE:	2,878,919,599.75	.00	100,000.00	N/A	2,879,019,599.75
EARNED INCOME YIELD THIS PERIOD:	2.961	.000	3.042	N/A	2.961
END OF PERIOD PORTFOLIO BALANCE:	3,032,913,821.35	.00	100,000.00	N/A	N/A 3,033,013,821.35
CURRENT AMORTIZED BOOK VALUE:	3,033,227,202.56	.00	100,000.00	N/A	N/A 3,033,327,202.56
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.056	.000	3.042	N/A	3.056
WEIGHTED AVERAGE DAYS TO MATURITY:	68.69	.00	46.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	68.69	.00	46.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.961



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MR. DANIEL DALY 415-554-4487
INVENTENT INVENTENTS OTTO THE BASIS

SPITLEMENT DATE BASIS

SUMMARY DESCRIPTION		RATE	RATE YIELD	PRICE	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	20.50%(C)	2.918	2.918 2.956 98.700	98.700	630,000,000.00	621,809,679.91
(Inv Type) 12 TREASURY NOTES	1.80%(C)	1.542	1.542 1.765 99.176	99.176	55,000,000.00	54,547,070.32
(Inv Type) 41 FNMA DISCOUNT NOTES	20.23%(C)	3.014	3.036	99.267	618,000,000.00	613,467,205.56
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	15.35%(C)	3.020	3.020 3.041 99.296	99.296	469,000,000.00	465,700,332.22
(Inv Type) 44 FMC DISCOUNT NOTES	15.89%(C)	3.072	3.072 3.099 99.136	99.136	486,000,000.00	481,803,155.01
(Inv Type) 81 COMMERCIAL PAPER DISC	15.91%(C)	3.029	3.044	99.502	485,000,000.00	482,586,378.33
(Inv Type) 91 NEGOTIABLE C.D.'S	10.32%(C)	3.085	3.085 3.085 100.000	100.000	313,000,000.00	313,000,000.00
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.00%(C) REPORT TOTALS ASSETS FIXED	3.000	3.000 100.000 ================================	100.000	3.000 3.000 100.000 100,000.00 100,000.00 100,000.00 2.988 3.014 99.245 3.056,100,000.00 3.033,013,221.35	100,000.00



CITY/COUNTY OF SAN FR. CISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 1 RUN: 06/07/05 00:00:43

INVESTMENTS OUTSTANDING AS OF 05/31/05 MAJOR SORT KEY IS ICC#

> > >		> >		⊅	Þ	₽	A	⊳	≫	≫	≫	≥	٥	:	,	×	A	A	
40688 40661 40662	SUBTOTA	40051 39282	SUBTOTA	40739	40738	40737	40736	40735	40691	40690	40643	40642	16901			40533	40532	40568	INVEST
FNMA DISCOUNT NOTES 64/05/05 06/01/05 FNMA DISCOUNT NOTES 04/08/05 06/14/05 FNMA DISCOUNT NOTES 04/08/05 06/14/05	SUBTOTAL (Inv Type) 12 TREASURY NOTES	40051 T NOTE(99.31) 03/08/04 06/30/05 03/08/05 (95.24) 05/15/02 11/15/06	SUBTOTAL (Inv Type) 11 TREASURY BILLS	TREASURY BILLS 05/26/05 11/25/05	TREASURY BILLS 05/04/05 10/06/05	TREASURY BILLS 05/04/05 09/29/05	TREASURY BILLS 03/31/05'08/11/05	TREASURY BILLS 03/31/05 08/11/05	03/30/05 07/28/05	02/04/05 07/21/05	02/04/05 07/21/05	02/04/05 07/21/05 TREASURY BILLS	TREASURY BILLS	TREASURY BILLS	DESCRIPTION PURCHASE MATURITY DATE				
313589GH0 313589GW7 313589GW7		912828BC3 9128277F3		912795WB3	912795WB3	912795WB3	912795WB3	912795WB3	912795VU2	912795VT5	912795VL2	912795VL2	912795VJ7	21270011		912795VH1	912795VH1	912795SR3	CUSIP
19 40 19 40 40	1.81% (M)	19 40 19 87	20.53%(M)	19 40	19	19	19	19	19	19	19	19	43	40	40	19	19	19	BANK
000 100 100 100 100	=	0000	5	100	100	100	100	100	100	100	100	100	100	000	000	100	100	100	FUND
2.8100 2.8226 2.8300 2.8450 2.8450 2.8450	1.5418	1.1250 1.1698 3.5000 4.5592	2.9175	3.0850	3.0850	3.0850	3.0850	3.0850	3.0400	3.0000	2.9350	2.9350	2.8650	2.6676	2.6676	2.6676	2.6350	2.5500	FUND CPN RATE SAFE YTM TR
50,000,000.00 49,777,541.67 50,000,000.00 49,736,652.78 20,000,000.00 19,894,661.11	55,000,000.00 54,547,070.32	45,000,000.00 44,973,632.82 10,000,000.00 9,573,437.50	630,000,000.00	20,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	49,388,826.39	49,388,826.39	49,388,826.39	50,000,000.00	10,000,000.00	PAR/SHARES BOOK
50,000,000.00 100.000000000 49,968,402.78 99.93680555556 19,987,361.11 99.93680555556	54,940,625.00 99.89204500000	44,943,750.00 99.8750000000 9,996,875.00 99.9687500000	624,425,000.00 99.11507900000	19,706,250.00 98.53125000000	49,265,625.00	49,265,625.00	49,265,625.00	49,265,625.00	49,484,375.00	49,515,625.00	49,718,750.00	49,718,750.00	49,781,250.00	99.62500000000	99.62500000000	49.812.500.00	49,812,500.00	10,000,000.00	MARKET VALUE MARKET PRICE
222, 458.33 SUNGARD 212, 250.00 SUNGARD 84, 900.00 SUNGARD	228,737.54	212,569.06 SUNGARD 16,168.48 SUNGARD	2,461,829.15	10,283.33 SUNGARD	25,708.33	25,708.33	25,708.33	25,708.33 SUNGARD	118, 222.22	116,666.67	252,736.11 SUNGARD	252,736.11	250,687.50	SUNGARD	SUNGARD	SUNGARD 428.187.50	SUNGARD 428,187.50	73,101.39	CURR ACCR INT PRICE SOURCE
19,500.00 7,800.00	423,437.50 -29,882.82	-29,882.82 423,437.50	167,032.61 -13,541.67	9,608.27	24,020.67	24,020.67	24,020.67	24,020.67	20,597.22	15,625.00	8,173.61	8,173.61	8,062.50	-4,513.89	-4,513.89	-4,513.89		709.72	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS



CITY/COUNTY OF SAN FR, CISCO
MR. DANIEL DALLY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 05/31/05 MAJOR SORT KEY IS ICC#

> PAGE: 2 RUN: 06/07/05 00:00:43

1,183.33	7,256.67 SUNGARD	11,927,580.00 99.39650000000	12,000,000.00	3.1100	100	19 43	313385KG0	3 FEDERAL HOME LOAN DISC NOTES 05/25/05 08/11/05	A 40/43
-2,391.66	117,328.33 SUNGARD	99.40500000000	40,641,113.33	3.0568	000	40	STSSSSNES		
-2,357.50	SUNGARD	99.41350000000	40,644,564.17	3.0565	000	40	212205752	FEDERAL HOME LOAN DISC	A 40686
	SUNGARD 117,328.33	40,759,535.00	41,000,000.00	3.0300	100	19	313385KE5	Ħ	A 40685
2,167.50	12,962.50	16,928,713.33	17,000,000.00	3.0500	100	19	313385JL1	05/23/05 07/22/05	A 40/40
1,155.00	SUNGARD	99.65466666667	32,832,809.17	3.0052	000	40		05/13/05 07/13/05	
-1,000.00	SUNGARD	99.70400000000	19,906,233.33	2.9237	100	19	313385,783	9 FEDERAL HOME LOAN DISC NOTES	A 40709
	35,566.67	19,940,800.00	20,000,000.00	2.9100	100	19	313385HV1	Ŧ	U 40701
-1.118.06	264, U62.5U SUNGARD	99.81088888889	49,642,500.00	2.9461	000	40	0.000	03/28/05 06/24/05	
-1,263.89	SUNGARD	99.9424444444	49,756,305.56	2.8439	1000	100	313385464	6 FEDERAL HOME LOAN DISC NOTES	A 40636
	216,180.55	49,971,222.22	50,000,000.00	2.8300	100	19	313385GQ3	40660 FEDERAL HOME LOAN DISC NOTES	A 4066
		99.71853300000	613,467,205.56	3.0362					
1,305,761.94	1,487,566.11	616,260,533.61	618,000,000.00	3.0138	M)	20.26% (M		SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES	SUBTO
	SUNGARD	99.37700000000	29,633,150.00	3.2295	000	43		05/20/05 10/05/05	
148,050.00	31,900.00	29,813,100.00	30,000,000.00	3.1900	100	19	313589MP5	FN	A 40728
101,000.00	SUNGARD	99.41491666667	21,756,680.00	3.1953	000	43			
101 003 00	13 517 78	21 871 281 67	22 000 000 00	3.1600	100	19	313589MG5	Ŧ	A 40742
96,489.17	Te, 590.00	00 /1/01/666667	21,000,000.00	3 1959	000	4.2	01000000		
	SUNGARD	99.449333333333	19,791,750.00	3.1831	100	103	313590005	O FUMA DISCOUNT NOTES	A 40730
85,866.67	12,250.00	19,889,866.67	20,000,000.00	3.1500	100	19	313589LZ4	75	A 4U/41
	SUNGARD	99.56488888889	49,523,625.00	3.1197	000	40			
164.402.77	94,416,67	49,782,444.44	50,000,000.00	3.0900	100	19	313589LA9	FN	A 40703
64,652.78	34,333.33	24,914,444.44	25,000,000.00	3.0900	000	40	STSSBSKES	05/16/05 08/10/05	
	SUNGARD	99.65777777778	49,630,916.67	3.1130	000	40			40715
129,305.55	68,666.67	49,828,888.89	50,000,000.00	3.0900	100	19	313589KF9	2	A 40714
11,000.00	SUNGARD	99.65777777778	29,778,550.00	3.1130	000	40			
	SUNGARD	99.65777777778	49,630,916.67	3.1130	100	100	313690000	3 FUMA DISCOUNT NOTES	A 40713
129,305.55	68,666.67	49,828,888.89	50,000,000.00	3.0900	100	19	313589KF9	FN	A 40712
	SUNGARD	99.72777777778	49,627,930.56	3.0326	000	40		04/29/05 07/27/05	
98.000.00	137.958.33	49.863.888.89	50,000,000.00	3.0100	100	19	313589JR5	FE	A 40687
80,944.45	91,361.11	49,885,763.89	50,000,000.00	2.9900	100	19	313589JG9	05/10/05 07/18/05	W 40/00
	SUNGARD	99.8055555556	49,740,125.00	2.9855	000	87		05/09/05 07/11/05	
67,777.78	94,875.00	49,902,777.78	50,000,000.00	2.9700	100	19	313589HZ9	FN	A 40696
00,000.00	SUNGARD	99.89791666667	49,651,736.11	2.9707	000	40			
35,000,00	262.222.22	49.948.958.33	50.000.000.00	2.9500	100	19	313589HE6	8 FNMA DISCOUNT NOTES	A 40638
CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	CURR ACCR INT PRICE SOURCE	MARKET VALUE MARKET PRICE	PAR/SHARES BOOK	CPN RATE	FUND	BANK	CUSIP	T DESCRIPTION R PURCHASE MATURITY DATE	INVEST



(RPTMKT)

MR. DANNEL DALY 415-554-4487 INVESTMENT INVESTMENT INVESTMENT INVESTMENT INVESTMENT ALLE

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INVESTMENTS OUTSTANDING AS OF 05/31/05 MAJOR SORT KEY IS ICC#

>		⊳	₽	≥	₽	D A	≥	≥	354	Þ	æ	≥	≥		≥	A	₽	≫	≥	
40673	SUBTOT	40729	40732	40704	40726	40719	40731	40702	40718	40717	40710	40659	40627	SUBTOTA	40744	40734	40733	40725	40716	INVEST
40673 BOA CP 04/19/05 06/02/05	SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES	FMC DISCOUNT NOTES 05/20/05 10/18/05	FMC DISCOUNT NOTES 05/23/05 10/04/05	05/18/05 09/16/05 FMC DISCOUNT NOTES 05/11/05 09/20/05	05/18/05 09/14/05 FMC DISCOUNT NOTES	PMC DISCOUNT NOTES 05/16/05 09/14/05 FMC DISCOUNT NOTES	FMC DISCOUNT NOTES 05/23/05 08/16/05	05/16/05 0//28/05 FMC DISCOUNT NOTES 05/10/05 08/09/05	FMC DISCOUNT NOTES	FMC DISCOUNT NOTES	FMC DISCOUNT NOTES	FEDL HOME IN MTG CORP DISC N	FMC DISCOUNT NOTES	SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC	FEDERAL HOME LOAN DISC NOTES 05/31/05 08/26/05	FEDERAL HOME LOAN DISC NOTES	FEDERAL HOME LOAN DISC NOTES	PEDERAL HOME LOAN DISC NOTES	FEDERAL HOME LOAN DISC NOTES 05/16/05 08/15/05	DESCRIPTION PURCHASE MATURITY DATE
0660P0T29		313397NC1	313397MN8	313397LY5	313397LU3	313397LS8	313397KM2	313397KE0	313397JS1	313397JR3	313397HZ7	313397HT1	313397HD6		313385KX3	313385KQ8	313385KQ8	313385KN5	313385KL9	CUSIP
19	15.87% (M)	19 43	43	19	87	19 87	19	19	19	19	19	19	19	15.34%(M)	19	19	19	19	19	BANK
100		100	100	100	100	100	100	100	100	100	100	100	100		100	100	100	100	100	SAFE
2.9300	3.0723	3.2300	3.1700	3.1735	3.1729	3.1300	3.1000	3.0285	3.0282	3.0148	3.0000	2.9450	2.9000	3.0196	3.1350	3.1234	3.1000	3.0850	3.0300	CPN RATE YTM TR
40,000,000.00 39,856,755.56	486,000,000.00 481,803,155.01	50,000,000.00 49,322,597.22	6,000,000.00 5,929,203.33	49,472,305.56	49,481,027.78	50,000,000.00	10,000,000.00	49,694,819.44	49,699,000.00 50,000,000.00	50,000,000.00	50,000,000.00	22,000,000.00	36,000,000.00	469,000,000.00 465,700,332.22	50,000,000.00	49,625,416.67 35,000,000.00	50,000,000.00	30,000,000.00	40,000,000.00	PAR/SHARES BOOK
39,996,644.44 99.99161111111	482,698,161.68 99.32060900000	49,376,430.56 98.75286111111	5,932,708.33	99.06375000000	49,540,625.00 99.08125000000 49,531,875.00	49,540,625.00	9,935,400.00	99.53133333333	99.5395555556 49,765,666.67	49,769,777.78	49,835,555.56	21,938,497.78	35,940,800.00	466,687,759.99	49,634,500.00	34,764,975.00	49,664,250.00	29,803,650.00	39,745,000.00	MARKET VALUE
139,988.88 SUNGARD	892,236.41	53,833.33 SUNGARD	4,755.00	SUNGARD 22,050.00	SUNGARD 61,055.56	69,555.56 SUNGARD	7,750.00	SUNGARD 93,652.78	SUNGARD 66,888.89	SUNGARD 66,888.89	79,166.67	102,584.17	203,000.00	975,529.44	4,354.17 SUNGARD	SUNGARD 24,111.11	34,444.44	35,991.67	53,866.67 SHNGARD	CURR ACCR INT
-100.00	11,393.06 -8,622.80	.01	-1 250 00	-1,486.12 0.00	-1,458.34	-2,916.67	844.44	479.16	3,958.34	3,888.89	2,222.22	-1,200.00		22,529.44	8,958.33	3,072.23	4,388.89	1,604.16	-2 500 00	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS



CITY/COUNTY OF SAN FR. CISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 4 RUN: 06/07/05 00:00:43

INVESTMENTS OUTSTANDING AS OF 05/31/05 MAJOR SORT KEY IS ICC#

1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1				-					
-2,048.08	0 0 0 0	100.0095700000	313,000,000.00	3.0850					
32 000 22	511.098.60	313.029.954.14	313.000.000.00	3.0850	(X	10.298(M)		SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	SUBTO
	SUNGARD	100.0231624573	42,000,000.00	3.1600	000	40		50/71/80 50/21/50	
9,728.23	73,733.33	42,009,728.23	42,000,000.00	3.1600	100	19	06050GMC1	BC	W 40/0/
	SUNGARD	100.0250446618	50,000,000.00	3.1700	000				
12.522.33	70.444.44	50.012.522.33	50,000,000.00	3.1700	100		06050GMH0	ВС	A 40723
4,03/./9	SINGARD	100.0149606198	31,000,000.00	3.1200	000			05/17/05	
1 627 70	40 300 00	31 00.010277379	31 000 000 00	3.1200	100	-	90531AETS	g	A 40724
5,113.87	69,111.11	50,005,113.87	50,000,000.00	3.1100	000 T00	40	PRINCOGO		
-410.56	SUNGARD	99.99882698095	35,000,000.00	3.0300	000			22 BOX CD 05/11/05 06/28/05	A 40777
	61,862.50	34,999,589.44	35,000,000.00	3.0300	100		90333UEV0	OS BANK CD	C0/04 W
-511.17	SUNGARD	99.99829608734	30,000,000.00	3.0200	000				
	57,883.33	29,999,488.83	30,000,000.00	3.0200	100		9497P2PT8	WFB CD	A 40699
-671.50	SUNGARD	99.99865699662	50,000,000.00	3.0100	000			05/13/05 06/14/05	
1404.80	79 430 56	49,999,328 50	50.000.000.00	3.0100	100	19	9497P2PX9	WFB CD	A 40708
	58, 333.33	24,999,545.15	25,000,000.00	3.0000	D00		202020202	05/04/05 06/14/05	
					2		9033315	40693 US BANK CD	A 4060
4,004.00									
-4 294 99	000/100/02	99.7019530000	482.586.378.33	3.0443					
3 988 87	968 400 01	483.554.472.22	485.000.000.00	3.0290	3	15.90% (M)		SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC	SUBTO
	SUNGARD	99.30875000000	49,565,500.00	3.1877	000	40		05/12/05 08/19/05	
1,097.22	87,777.78	49,654,375.00	50,000,000.00	3.1600	100	19	0660P0VK6	ВО	A 40/06
-2,083.33	SUNGARD	99.34375000000	49,669,611.11	3.1508	000				
	4,347.22	49,671,875.00	50,000,000.00	3.1300	100	19	0660P0VF7	ВС	A 40745
	SUNGARD	99.63927777778	34,825,335.42	3.0603	000	43			
1,045.13	47,366.67	34,873,747.22	35,000,000.00	3.0450	100	_	25153JUE8	DE	A 40721
	SUNGARD	99.6560555556	34,831,256.25	3.0598	000				
996 52	47.366.67	34.879.619.44	35.000.000.00	3.0450	100		25153JUC2	DE	A 40720
850.00	TOP, 400.00	99 71/77777777	44 764 400 00	3 0560	000	44	VALOOMO		
-402.78	SUNGARD	99.7567222222	49, //0, 069.44	3.0239	100		9116021159	92 US BANK CP	A 40692
	108,694.45	49,878,361.11	50,000,000.00	3.0100	100		0660P0TW3	BC	A 40695
-402.78	SUNGARD	99.75672222222	49,770,069.44	3.0239	000				
	108,694,45	49, 878, 361, 11	50,000,000.00	3.0100	100		0660P0TW3	ВС	A 40694
-375.00	SUNGARD	99.77350000000	24,895,833.33	3.0126	000				
-527.77	47 916 67	24 943 375 00	25,000,000,00	3.0000	100	19	9497F0TU6	WF	A 40698
200	95,833.33	99,920,305.56	49 925 000.00	3.0000	000		SHOLLOID	05/09/05	
-330.00	SUNGARD	99.9496666667	21,912,262.78	2.941/	100		0/075001	97 WEB CD	A 40697
	76,993.89	21,988,926.67	22,000,000.00	2.9300	100		0660P0T78	BOA CP	A 40674
-73.33	SUNGARD	99.99161111111	32,900,285.00	2.9489	000	44			
	97,020.00	32,997,231.67	33,000,000.00	2.9400	100	3 19	91160AT28	80 US BANK CP	A 40680
UNKEALIZED LOSS	PRICE SOURCE	MARKET PRICE	NOOR	N.T. MILE	SALE	DACA	1	THE RESERVE TO STATE OF THE PARTY OF THE PAR	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
CURR ACCR INT UNREALIZED GAIN	CURR ACCR INT	MARKET VALUE	PAR/SHARES	CPN RATE		BANK	CUSIP		INVEST



CITY/COUNTY OF SAN FR. CISCO MR. DANIEL DALY 415-554-4487

INVES	PMENT IN	ENTOR	W HIIM A	INVESTMENT INVENTORY WITH MARKET VALUE	0		PAGE: 5
INVES	TMENTS OF MAJOR	SORT	NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#	INVESTMENTS OUTSTANDING AS OF 05/31/05 MAJOR SORT KEY IS ICC#		KUN: 06/0//	KUN: 06/07/05 00:00:43
DESCRIPTION CUSIP PURCHASE MATURITY DATE	BANK	FUND	FUND CPN RATE	PAR/SHARES BOOK	MARKET VALUE	CURR ACCR INT	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
PUBLIC TIME DEPOSIT 01/15/05 07/16/05	19	100		100,000.00	100,000.00 99,620.00 100,000.00 99.6200000000	516.67 SUNGARD	-380.00
AL (Inv Type) 1010 PUBLIC TIME DEPOSIT	.00%(M)	5	3.0000	100,000.00	100,000.00 99,620.00	516.67	-380.00
GRAND TOTAL			2.9875 3.0141	3056100000.00	3056100000.00 3041696126.64 3033013821.35 99.52868400000	7,525,913.93 1,966,145.64 -69,401.47	7,525,913.93 1,966,145.64 -69,401.47

3.0141 3033013821.35 99.52868400000 -69,401.47

A 40511 INVEST NUMBER

SUBTOTA

(RPTMKT)



(SIRPT)

WR. DAWIEL DALY 415-554-448 INVESTMENTS OF SMITH OF SMITH

SETTLEMENT DATE BASIS

Z

PAGE: 1 RUN: 06/07/05 00:00:41

49,756,305.56 49,642,500.00	50,000,000.00 50,000,000.00	99.513 99.285	2.844	2.830	000	04/07/05 03/28/05	06/08/05 04/07/05 06/24/05 03/28/05	100	N 313385GQ3 N 313385HG4	HOME LOAN DISC		A 40660 A 40636	
613,467,205.56	618,000,000.00	99.267	3.036	3.014		k (C)	20.23%(C		FNMA DISCOUNT NOTES	(Inv Type) 41 FNMA DIS		SUBTOTAL	
29,633,150.00	30,000,000.00	98.777	3.229	3.190	000	05/20/05	10/05/05	100	313589MP5	DISCOUNT NOTES	FNMA	A 40728	
20,764,053.33	21,000,000.00	98.876	3.196	3.160	000	05/23/05	09/28/05	100	313589MG5		FNMA	A 40730	
19,791,750.00	20,000,000.00	98.959	3.183	3.150	000	05/25/05	09/21/05	100	313589LZ4		FNMA		
49.523.625.00	50,000,000.00	99.047	3.120	3.090	000	05/10/05	08/29/05	100	313589LA9	DISCOUNT NOTES	FNMA		
49,630,916.67	50,000,000.00	99.262	3.113	3.090	000	05/16/05	08/10/05	100	313589KF9		FNMA	A 40714	
29,778,550.00	30,000,000.00	99.262	3.113	3.090	000	05/16/05	08/10/05	100	313589KF9	DISCOUNT NOTES	-		
49,630,916.67	50,000,000.00	99.262	3.113	3.090	000	05/16/05	08/10/05	100		FNMA DISCOUNT NOTES			-
49,713,458.33	50,000,000.00	99.427	3.007	3 010	000	04/29/05	07/27/05	100	N 313589JE9	FEDERAL NATE MIG ASSN I		A 40687	
49,740,125.00	50,000,000.00	99.480	2.986	2.970	000	05/09/05	07/11/05	100					
49,651,736.11	50,000,000.00	99.303	2.971	2.950	000	03/29/05	06/22/05	100	313589HE6	DISCOUNT NOTES	FNMA		
19,894,661.11	20,000,000.00	99.473	2.845	2.830	000	04/08/05	06/14/05	100	313589GW7		FNMA		
49.736.652.78	50.000.000.00	99.473	2.845	2.830	000	04/08/05	06/14/05	100	313589GW7	DISCOUNT NOTES	FNMA	A 40661	י שי
		1				1							
54,547,070.32	55,000,000.00	99.176	1.765	1.542		k(C)	1.80%(C		NOTES	(Inv Type) 12 TREASURY NOTES		SUBTOTAL	10
3,373,437.30	10,000,000.00	90.704	4.009		000	70/CT/CO	70/CT/CD 90/CT/TT	TOO	31/20/1/5	(20.24)	S I NOID		,
44,973,632.82	45,000,000.00	99.941	1.170	1.125	000	03/08/04	06/30/05 03/08/04	100	912828BC3	NOTE (99.31)	9 19	A 40051	D D
		1 1 1	1										
621,809,679.91	630,000,000.00	98.700	2.956	2.918		8 (C)	20.50%(C		BILLS	ype) 11 TREASURY BILLS	SUBTOTAL (Inv Type) 11	SUBTOTA	70
19,686,358.40	20,000,000.00	98.432	3.134	3.085	000	05/26/05	11/25/05	100	912795WB3	TREASURY BILLS		A 40739	21
49,215,896.00	50,000,000.00	98.432	3.134	3.085	000	05/26/05		100	912795WB3			-	***
49,215,896.00	50,000,000.00	98.432	3.134	3.085	000	05/26/05	11/25/05	100	912795WB3				~
49,215,896.00	50,000,000.00	98.432	3.134	3.085	000	05/26/05	11/25/05	100	912795WB3				ъ:
49.215.896.00	50.000.000.00	98 432	124	2 095	000	05/26/05	11/25/05	100	912795WB3	NI BILLS	A TREASURY	40735	n h
49,585,555.55	50,000,000.00	98.767	3.037	3.000	000	05/04/05	10/29/05	100	912795VT5				y 50
49,457,840.28	50,000,000.00	98.916	2.967	2.935	000	03/31/05	08/11/05	100	912795VL2				A
49,457,840.28	50,000,000.00	98.916	2.967	2.935	000	03/31/05	08/11/05	100	912795VL2				A
49,522,500.00	50,000,000.00	99.045	2.893	2.865	000	03/30/05	07/28/05	100	912795VJ7				> 1
49,388,826.39	50,000,000.00	98.778	2.668	2.635	0000	02/04/05	07/21/05	100	912795VH1	RY BILLS	A TREASURY	40534	w ~
49,300,020.39	50,000,000.00	98.778	2.558	2.635	000	02/04/05	07/21/05	100	912795VH1			A 40532	. 20
9,926,188.89	10,000,000.00	99.262	2.574	2.550	000	02/18/05	06/02/05	100	912795SR3	RY BILLS	8 TREASURY	A 40568	71
BOOK VALUE	SHARES	PRICE	YIELD	RATE	PURP			NO.	CUSIP	PTION	DESCRIPTION	NO.	
	PAR VALUE	воок	TRDNG	CUPN	SAF/	PURCHASE	MATURITY	CINITA				TARTEME	



(SIRPT)

CITY//COUNTY OF SAN FRANCISCO MR. DALLY 415-54-448 IN VESTMENT IN VENTORY INVESTMENTS OUTSTANDING AS OF 5/31/05 MAJOR SOOT KEY IS ICC# SETTLEMENT DATE BASIS

482,586,378.33	485,000,000.00	99.502	3.044	3.029		15.91%(C)	15.9	12	L PAPER DISC	(Inv Type) 81 COMMERCIAL PAPER DISC	(Inv Type	SUBTOTAL	SI
49,669,611.11	50,000,000.00	99.339	3.151	3.130	000	5 05/31/05	08/15/05	100	0660P0VF7		BOA CP	40745	>>
44,764,400.00 34,831,256.25	35,000,000.00	99.476	3.056	3.045	0000			100	25153JUC2	BK CP	DEUTSCHE BK	40720	> > :
49,770,069.44	50,000,000.00	99.540	3.024	3.010	000			100	0660POTW3	ð	BOA CP		· > :
24,895,833.33	25,000,000.00	99.583	3.013	3.000	000			100	9497F0TU6		WFB CP	40698	5 A
21,912,262.78	50.000.000.00	99.601	3.011	2.930	000	5 04/19/05	06/07/05	100	9497F0TL6		WFB CP	40697	A A
32,900,285.00	33,000,000.00	99.642	2.949	2.940	000			100	91160AT28	ą.	US BANK CP	40680	× >> 0
												2000	ø
481,803,155.01	486,000,000.00	99.136	3.099	3.072		15.89%(C)	15.8		UNT NOTES	(Inv Type) 44 FMC DISCOUNT NOTES	(Inv Type	SUBTOTAL	SI
49,322,597.22	50,000,000.00	98.645	3.274	3.230	000			100	313397NC1			_	A
5.929.203.33	6.000.000.00	98.820	3.208	3.170	000	5 05/23/05	10/04/05	100	313397MN8	DUNT NOTES	FMC DISCOUNT		>:
49,472,305.56	50,000,000.00	98.945	3.173	3.140	000			100	313397LU3		FMC DISCOUNT	40726	D D
49,481,027.78	50,000,000.00	98.962	3.173	3.140	000			100	313397LS8				Þ
49,473,986.11	50,000,000.00	98.948	3.163	3.130	000	5 05/16/05	09/14/05	100	313397LS8	OUNT NOTES	FMC DISCOUNT		Þ:
49,612,618.06	50,000,000.00	99.225	3.089	3.065	000			100	313397KE0			40702	b D
49,694,819.44	50,000,000.00	99.390	3.028	3.010	000			100	313397JS1				Þ
49,699,000.00	50,000,000.00	99.398	3.028	3.010	000	5 05/16/05	07/27/05	100	313397JR3	DUNT NOTES	FMC DISCOUNT	40717	p 0
21,836,225.28	22,000,000.00	99.256	2.967	2.945	000			100			FEDL HOME LN		× 2
35,739,000.00	36,000,000.00	99.275	2.921	2.900	000			100		NOTES	FMC DISCOUNT		, >
			-	1									
465,700,332.22	469,000,000.00	99.296	3.041	3.020		15.35%(C)		SC NOTE	OME LOAN DIS	(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	(Inv Type	SUBTOTAL	St
49,621,187.50	50,000,000.00	99.242	3.159	3.135	000			100		DISC		40744	Þ
34,737,791.66	35,000,000.00	99.251	3.123	3.100	000			100		LOAN DISC		40734	A:
49.625.416.67	50,000,000.00	99.251	3.123	3.100	000	5 05/24/05	08/19/05	100	N 313385KO8	HOME LOAN DISC I	FEDERAL H	40733	p b
39,693,633.33	40,000,000.00	99.234	3.053	3.030	000			100		LOAN DISC		40716	×
11,919,140.00	12,000,000.00	99.326	3.131	3.110	000			100		LOAN DISC			A
40,641,113.33	41,000,000.00	99.125	3.057	3.030	000	5 04/28/05	08/10/05	100	N 313385KF2	HOME LOAN DISC N	FEDERAL H	40686	> >
16,913,583.33	17,000,000.00	99.492	3.066	3.050	000			100		LOAN DISC			, Þ
19,906,233.33	33,000,000.00	99.531	3.005	2.910	000	5 05/10/05	07/07/05	100	N 313385HV1 N 313385JB3	HOME LOAN DISC N	FEDERAL H	40701	> >
			1 1 1	1		2000	. TITOMEN	140.	000+	ON	DESCRIPTION	NO.	
BOOK VALUE	PAR VALUE SHARES	BOOK	TRDNG	CUPN	SAF/	PURCHASE	MATURITY	FUND	CHSIP	ON	DECORTED T	TMSVII	100



MR. DANIEL DALY 4.5-554-4487 INVESTMENTS OUTSTANDS OF SAN FRANCISCO INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 5/31/05 MAJOR SORTEM BATE BASIS

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100,000.00 ==============================	3.000 3.000 100.000 100.000.00 100.000.00 2.988 3.014 99.245 3.056,100,000.00 3.033,013,821.35	3.000 3.000 100.000 ===== ===========================	3.000	3.000	(ED	.00%(C) RT TOTALS TS FIXED	.00%(C) REPORT TOTALS ASSETS		SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	(Inv Type) 10	SUBTOTAL	to.
100,000.00	100,000.00	3.000 3.000 100.000	3.000	3.000	000	100 07/16/05 01/15/05	07/16/05	100	EPOSIT	40511 PUBLIC TIME DEPOSIT		Α
313,000,000.00	313,000,000.00	3.085 3.085 100.000	3.085 1	3.085		*(c)	10.32%(C)		SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	(Inv Type) 91	SUBTOTAL	C)
42,000,000.00	42,000,000.00	3.160 100.000	3.170	3.170	000	08/11/05 05/16/05 08/12/05 05/12/05	08/11/05	100	06050GMC1	BOA CD	40723 BOA CD	2 2
31,000,000.00	31,000,000.00	3.120 100.000	3.120	3.120	000	08/10/05 05/17/05	08/10/05	100	90531AET9	40722 BOA CD 40724 UNION BANK CD	40724 UNION	2 2
35,000,000.00	35,000,000.00	3.030 100.000	3.030	3.030	000	100 06/28/05 05/11/05	06/28/05	100	90333UEV0	40705 US BANK CD	40705	· >
30,000,000.00	30,000,000.00	3.020 100.000	3.020	3.020	000	06/24/05 05/09/05	06/24/05		9497P2PT8	WFB CD	40699 WFB CD	A :
25,000,000.00 50,000,000.00	25,000,000.00	3.000 100.000	3.000	3.000	000	06/14/05 05/04/05	06/14/05 05/04/0	100	90333UEU2 9497P2PX9	40693 US BANK CD 40708 WFB CD		AA
		1 1	1 1	1 1	į		1					
BOOK VALUE	PAR VALUE SHARES	BOOK	TRDNG	CUPN	SAF/ PURP	MATURITY PURCHASE SAF/ (TICKER) DATE PURE	MATURITY (TICKER)	FUND NO.	CUSIP	DESCRIPTION	INVSMT	



MR. DANIEL DALY 415-54-4487
INVESTMENT 1V ENTORY
INVESTMENT 1V ENTORY
INVESTMENT 1V ENTORY
INVESTMENT OFF REVIS BAKK
SETTLEMENT DATE BASIS

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	***************	11 11 21 21 21 21 21										
100,000.00	100,000.00	3.000 3.000 100.000	3.000	3.000	FIXED	FI	ASSETS					
***************************************			****	20 10 10 10 10		TOTALS	REPORT TOTALS					
100,000.00	100,000.00	3.000 3.000 100.000	3.000	3.000		%(C)	100.00%(C)		NEW YORK	19 BANK OF	SUBTOTAL (Bank Code) 19 BANK OF NEW YORK	SUBTOTAL
100,000.00	100,000.00	100.000	3.000	3.000	000	01/15/05	100 07/16/05 01/15/05 000 3.000 3.000 100.000	100		DEPOSIT	A 40511 PUBLIC TIME DEPOSIT	A 40511
		1 1 1 1 1 1		1								1 1 1 1
BOOK VALUE	PAR VALUE SHARES	BOOK	TRDNG	CUPN	SAF/	PURCHASE	MATURITY PURCHASE SAF, (TICKER) DATE PURE	FUND NO.	CUSIP		DESCRIPTION	INVSMT NO.



MR. DANIEL DALY 415-54-448 DETAIL TRANSACTION REPORT - PRODE INCOME 05/01/05 TO 05/31/05/25 SETTLEMBAY DATE BISSS

7

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* ACTIVE TRANSACTIONS *

FUND: 100 POOLED FUNDS

				FUND:	TUU		FOOTE	FOOTED FONDS			
INV #	DESCRIPTION/POOL#			YT		TXN	COUPON	PAR VALUE	BOOK VALUE		(GAIN) /LOSS
COER	SEMO	CAOD	DAIR	PMINI	00110	1 1	11000	ONLIGHTON FOOD	E 2000 / (2000)		
39282	T NOTE (95.24)	19		11/15/06	05/15/05	INTR	3.500			-175,000.01	
40481	BOA CD	19 40		06/06/05	05/15/05	MAT	2.500	-50,000,000.00	-50,000,000.00	-482,638.89	1/5,000.01
аџу											50,482,638.89
4	TREASURY BILLS	19	40			SALE		-25,000,000.00	-24,809,604.17	-188,725.69	239.57
40505	TREASURY BILLS	19	40	05/05/05	05/04/05	SALE	2.405	-50,000,000.00	-49,619,208.33	-377,451.39	479.16
		,							380,791.67		49,996,180.56
amy	THE PERSONS STEEDS	į	ć	05/24/05	05/24/05	000	2.668	25,000,000.00	305,586.81	100, 101.00	24,893,465.28
0570	FMC DISCOUNT NOTES	19	40			MAT		-37,000,000.00	-36,769,490.00	-230,510.00	
amy	TREASURY BILLS	100	2		05/17/05	2715			_30 901 999 90	-105 222 22	37,000,000.00
		;			05/04/05				198,011.11		39, 996, 944.44
40589	TREASURY BILLS	19	40		05/06/05	SALE		-15,000,000.00	-14,911,333.33	-66,500.00	-583.34
40619	BOA CP	19	40	05/16/05	05/16/05	MAT	2.870	-25,000,000.00	-24,882,409.72	-117,590.28	14,2/0,410.0/
amy Ancon	ENTA DISCOUNT NOTES	3 0	0			5			100		25,000,000.00
amy				06/06/05	05/16/05		2.792				50,000,000.00
40621	40621 FNMA DISCOUNT NOTES	19	40			MAT	-	-36,000,000.00	-35,844,320.00	-155,680.00	
40623	40623 US BANK CP	19	44	05/03/05	05/03/05	MAT	2.790	-45,000,000.00	-44,853,525.00	-146,475,00	30,000,000.00
amy											45,000,000.00
40624 amy	40624 BOA CP	19	40	05/06/05	05/06/05	MAT	2.810	-50,000,000.00	-49,828,277.78	-171,722.22	50 000 000 00
40625	40625 BOA CP	19	40			MAT	-	-50,000,000.00	-49,816,569.44	-183,430.56	
amy		,			05/09/05						50,000,000.00
amy	MACO BOY CE	19	40	05/10/05	05/10/05	MAT	2.810	-50,000,000.00	-49,812,666.67	-187,333.33	50,000,000.00
40628 amv	40628 FNMA DISCOUNT NOTES	19	87	05/09/05		MAT		-40,000,000.00	-39,858,933.33	-141,066.67	
40629	40629 FNMA DISCOUNT NOTES	19	87			MAT		-40,000,000.00	-39,855,866.67	-144,133.33	10,000,000.00
40630 US	US BANK CD	19	4 4	05/03/05	05/10/05	1	2.770	-25 000 000 00	25 000 000 00	30 000	40,000,000.00
amy											25,070,000.00
amy	US BANK CD	19	44			MAT		-35,000,000.00	-35,000,000.00	-117,891.67	
40637	40637 DEUTSCHE CP	19	43	05/10/05	05/10/05	MAT	2.800	-50,000,000.00	-49,836,666.67	-163,333.33	35,117,891.67
40639	JP MORGAN CHASE CD	19	76	06/06/05	05/10/05	MATI		50 000 000 00	- 50 000 000 00		50,000,000.00
amy							2.810	, , , , ,	10,000,000.00	-111,122.22	50,171,722.22
amy Yms	EMERY DISCOUNT NOTES	FT	40	05/16/05	05/16/05	MAT	2.800	-50,000,000.00	-49,821,111.11	-178,888.89	50,000,000.00



CITY/COUNTY OF SAN FRANCISCO MR. DANIELD DALY 415-554-4487 DEPALT PRANSACTION REPORT - FIXED INCOME 56/01/05 TO 05/31/05 SETTLEMENT DATS BASIS FUND: 100 PROLED FUNDS

PAGE: 2 RUN: 06/07/05 00:00:40

amy 40 64 9 amy 40 65 9 amy 40 67 9	INV #
WOOLS ENMA DISCOUNT NOTES 40646 BOA CP 40647 BOA CP 40648 WEB CD 40649 WEB CD 40659 WEB CD 40666 PEDERAL HOME LOAN DISC 40666 PEDERAL HOME LOAN DISC 40666 PEDERAL HOME LOAN DISC 40669 BOA CP 40669 BOA CP 40679 BOA CP 40679 FEDL HOME LOAN BK CONS 70 70677 FEDL HOME LOAN BK CONS	DESCRIPTION/POOL#
19 19 19 19 19 19 19 19 19 19 19 19 19 1	BANK
4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	BROK
065/16/05 065/16/05	MATURITY TRADE/
05716/05 05716/	TRADE/ SETTLE
MAT	TXN
2.2 8800 2.2	COUPON
-50,000,000,000.00 -50,000,000,000.00 -50,000,000,000.00 -50,000,000,000.00 -50,000,000,000.00 -50,000,000,000.00 -50,000,000.00	PAR VALUE ORIGINAL FACE
-50,000,000,000.00 -49,821,111.11 -50,000,000,000.00 -49,817,916.67 -50,000,000,000.00 -50,000,000.00 -50,000,000,000.00 -50,000,000.00 -50,000,000,000.00 -30,000,000.00 -50,000,000,000.00 -49,535,041.67 -49,000,000,000.00 -49,839,416.67 -49,000,000,000.00 -49,839,416.67 -60,000,000,000.00 -49,839,416.67 -60,000,000,000.00 -49,839,416.67 -50,000,000,000.00 -49,839,400,000.00 -50,000,000.00 -49,839,600,000.00 -50,000,000.00 -49,839,000,000.00 -50,000,000.00 -49,839,000,000.00 -50,000,000.00 -49,839,000,000.00 -50,000,000.00 -49,800,000.00 -50,000,000.00 -49,800,000.00 -50,000,000.00 -49,800,000.00 -50,000,000.00 -49,800,000.00 -50,000,000.00 -41,934,340.00 -50,000,000.00 -94,940,072,22 -50,000,000.00 -11,934,340.00 -50,000,000.00 -01,939,866.67	BOOK VALUE PREM / (DISC)
-178,888.89 -182,083.33 -182,083.33 -180,166.67 -180,166.67 -191,650.00 -105,750.00 -119,250.00 -149,250.00 -150,583.33 -157,371.67 -168,025.00 -120,000.00 -120,000.00 -120,000.00 -120,000.00 -120,000.00 -159,041.67 -198,041.67 -198,041.67 -198,041.67 -198,041.67 -198,041.67 -199,041.67	(INTEREST) AMORT/(ACCRET)
50,000,000,000 50,000,000,000 50,180,166.67 50,180,166.67 30,091,650,00 30,105,750,00 49,764,125,00 49,764,125,00 49,764,125,00 49,157,371.67 30,000,000,000,00 50,000,000,000,00 50,000,000,000,00 50,000,000,000,00 50,000,000,000,00 50,000,000,000,00 50,000,000,000,00 50,000,000,00	(GAIN) /LOSS SETTLEMENT



CITY/COUNTY OF SAN ERANCISCO MR. DANIEL DANIEL A 15 - 5 4 - 4 4 8 7 DETAL TRANSCITION REPORT - FEND INCOME 05/01/05 TO 05/31/05 FUND: 100 PROCED FUNDS

* ACTIVE TRANSACTIONS *

PAGE: 3 RUN: 06/07/05 00:00:40

-49,523,625.00		-476,375.00		3.120		05/10/05	05/12/05				PMIMG
		49,523,625.00	50,000,000.00	3.090	PURC	05/10/05	08/29/05	40	19	FINMA DISCOUNT NOTES	40/03
-49,612,618.06		-387,381.94		3.089		05/10/05	05/12/05				TEATWG
		49,612,618.06	50,000,000.00	3.065	PURC	05/10/05	08/09/05	40	19	FMC DISCOUNT NOTES	40702
-19,906,233.33		-93,766.67	1	2.924		05/10/05					TEAYWG
-49,713,458.33		19.906,241.6/	20.000.000.00	2.910	PURC	05/10/05	07/07/05	87	19	FEDERAL HOME LOAN DISC	40701
		49,713,458.33	50,000,000.00	2.990	PURC	05/10/05		87	19	FEDERAL NATL MTG ASSN	TEAYWG
-30,000,000.00				3.020		05/09/05					TEAYWG
		30,000,000.00	30,000,000.00	3.020	PURC	05/09/05		41	19	WFB CD	40699
-24,895,833.33		-104,166.67	2,000,000.00	3.013		05/09/05			1		TEAYWG
-49,825,000.00		-175,000.00	25 000 000 00		Della	05/09/05	06/28/05	41	1 9	WFB CP	40698
		49,825,000.00	50,000,000.00		PURC	05/09/05		41	19	WEB CP	40697
-49,740,125.00		-259,875.00		2.986		05/09/05					TEAYWG
		49,740,125.00	50,000,000.00		PURC	05/09/05		87	19	FNMA DISCOUNT NOTES	40696
-49.770.069.44		-229,930,56				05/06/05					TEAYWG
		49,770,069,44	50,000,000.00		PURC	05/06/05		40	19	BOA CP	40695
-49.770.069.44		-229.930.56	50,000,000.00	3.024		05/06/05			į		TEAYWG
-23,000,000.00		40 770 060 44	50 000 000 00		Dalla	05/06/05	06/30/05	40	1 9	BOA CP	40694
		25,000,000.00	25,000,000.00		FURC	05/04/05		9.9	L	OS BANK CD	TEAVEG
-44,764,400.00		-235,600.00				05/04/05			ŝ	TIC DANK	SWAWAI.
		44,764,400.00	45,000,000.00		PURC	05/04/05		44	19	US BANK CP	40692
-49,345,555.56		-654,444.44		3.080		05/04/05					TEAYWG
		49,345,555.56	50,000,000.00		PURC	05/04/05		40	19	TREASURY BILLS	40691
-49,383,333.33		-616,666.67				05/04/05					TEAYWG
		49,383,333.33	50,000,000.00		PURC	05/04/05		40	19	TREASURY BILLS	40690
49,000,000.00						05/04/05	06/06/05				amy
	-3,947.22	-48,996,052.78	-49,000,000.00		MAT	05/04/05		40			
-48,996,052.78		-3,947.22				05/03/05					TEAYWG
		48,996,052.78	49,000,000.00		PURC	05/03/05		40	19	FNMA DISCOUNT NOTES	40689
10,000,000.00			100000000000000000000000000000000000000			05/20/05					ату
43,000,000.00	-19.722.22	-9.980.277.78	-10 000 000 00	2.886	NAT.	05/25/05	05/20/05	40	1 9	FEDI. HOME LOAN BK CONS	40684
	-96,320.00	-42,903,680.00	-43,000,000.00		MAT	05/25/05		40	19	40683 FEDL HOME LOAN BK CONS	40683
25,000,000.00						05/24/05					amy
	-55,312.50	-24,944,687.50	-25,000,000.00		MAT	05/24/05		41	19	40682 WFB CP	40682
25,000,000.00						05/23/05					amy
27,000,000.00	-53,263.89	-24,946,736.11	-25,000,000.00	2.950	MAT	05/23/05	05/23/05	41	19	40681 WFB CP	40681
22 000 000	100,000.00	-20, 540, 300.00	-27,000,000.00		TWE	05/20/05		40	1.7	FEDE HOME FORM BY CONS	0/00%
50,000,000.00	-59 640 00	26 040 360 00	37 000 000 00			05/20/05			1	DEED HOME TOWN DV	amy
	-110,444.44	-49,889,555.56	-50,000,000.00		MAT	05/20/05		40	19	40677 FEDL HOME LOAN BK CONS	40677
1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		1			1	1	1	1	1		
SETTLEMENT	PREM / (DISC) AMORT/(ACCRET)	PREM / (DISC)	ORIGINAL FACE	TYP YIELD	TYP	SETTLE	DATE /ENTRY SETTLE	DATE	CASH	MEMO	USER
SSUI/ (MIND)	(TNTERECT)	all IVA A008	מוזווו מגם	COLLEGE	T V V V V V V V V V V V V V V V V V V V	3					



CITY/COUNTY OF SAN FRANCISCO
MR. DANIFELDANIFENDY 15-554-4487
DETALT TRANSCITION REPORT - FEND INCOME
05/01/5 TO 05/1/5XED INCOME
FUND: 100 PRODUCE PUNDS

PAGE: 4 RUN: 06/07/05 00:00:40

TEAYNG 40701 TEAYNG 4071 TEAYNG	40704 TEAYWG 40705 TEAYWG 40706	INV #
	FMC DISCOUNT NOTES US BANK CD BOA CP	DESCRIPTION/POOL#
1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		BANK E
		BROK
08/12/05 08/12/05 08/12/05 08/12/05 08/12/05 07/13/05 07/13/05 08/11/05	09/20/05 09/12/05 05/12/05 06/28/05 06/28/05 05/12/05	MATURITY TRADE/
	05/11/05 05/11/05 05/11/05 05/11/05 05/11/05	TRADE/
		TXN
3.1.108 3.1.108 3.1.108 3.1.100 3.100 3.100 3.100 3.100 3.100 3.100 3.100 3.100 3.100 3.100 3.100 3.100 3.100 3.100 3.100 3.10	3.150 3.187 3.030 3.030 3.030	TXN COUPON
	12,000,000.00	PAR VALUE ORIGINAL FACE
42,000,000,000,000,000,000,000,000,000,0	11,861,400.00 -138,600.00 35,000,000.00 49,565,500.00	BOOK VALUE PREM / (DISC)
		(INTEREST)
-49,565,500.00 -42,000,000.00 -50,000,000.00 -43,7809.17 -25,000,000,000,000 25,002,589,04 25,002,589,04 26,002,589,04 -49,630,916.67 -29,978,5916.67 -29,978,	-11,861,400.00	(GAIN) /LOSS SETTLEMENT



CITY/COUNTY OF SAN FRANCISCO MR. DANIELD DALY 415-554-4487 DETALL PRANSACTION REPORT - FIXED INCOME 05/01/05 TO 05/31/05 SETTLEMENT DATE BASIS FUND: 100 POOLED FUNDS

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40745 BOA CP amy	40744 FI	amy 40743 FI	amy 40742 FI	amy 40741 FI	amy 40740 FI	amy 40739 TI	40738 TI	40737 TI	40736 T	40735 TI	amy	amy	40733 FI	40732 FI	40731 FI	amy Your	amy	amy 40729 FI	40728 FI	40727 FI	TEAYWG		40725 F	INV # DI
DA CP	19 40744 FEDERAL HOME LOAN DISC	0743 FEDERAL HOME LOAN DISC	40742 FNMA DISCOUNT NOTES	40741 FNMA DISCOUNT NOTES	90740 FEDERAL HOME LOAN DISC	40739 TREASURY BILLS	40738 TREASURY BILLS	40737 TREASURY BILLS	40736 TREASURY BILLS	TREASURY BILLS	MA A LEADERST HOME TOWN DISC	EDEBAT HOME TO	FEDERAL HOME LOAN DISC	40732 FMC DISCOUNT NOTES	FMC DISCOUNT NOTES	DY FINE DISCOUNT NOISE		A0729 FMC DISCOUNT NOTES	40728 FNMA DISCOUNT NOTES	FMC DISCOUNT NOTES	ENC DISCOOM! NOISS	TO DESCRIPTION NO.	FEDERAL HOME LOAN DISC	DESCRIPTION/POOL#
	AN DISC	AN DISC	OTES	OTES	AN DISC						TA DESC	N DIEC	AN DISC	CES	PES	01100	1	E S	OTES	PES		9	N DISC	
19	19	19	19	19	19	19	19	19	19	19	Ly	0	19	19	19	L		19	19	19	1.0	1	19	BANK I
40	40	43	43	43	40	40	40	40	40	40	0		87	43	43	e c		4.3	43	87	4		40	BROK
06/06/05	05/24/05	05/24/05	05/24/05 09/28/05	05/23/05 09/21/05	05/20/05	11/25/05	11/25/05	11/25/05		11/25/05	05/20/05	05/20/05	08/19/05	10/04/05	08/16/05	05/20/05	05/20/05	10/18/05	10/05/05	09/14/05	05/18/05	05/18/05	08/17/05	BROK MATURITY TRADE/
05/31/05	05/25/05	05/25/05	05/25/05	05/23/05	05/26/05 05/23/05	05/26/05	05/26/05	05/26/05	05/26/05	05/26/05	05/24/05	05/24/05	05/24/05	05/23/05	05/23/05	05/23/05	05/20/05	05/20/05	05/20/05	05/18/05	05/18/05	05/18/05	05/18/05	TRADE/ SETTLE
PURC	PURC	PURC	PURC	PURC	PURC	PURC	PURC	PURC	PURC	PURC	PURC		PURC	PURC	PURC	FORC		PURC	PURC	PURC	- 0000	Dalla	PURC	TXN
3.130	3.131	3.195	3.183	3.066	3.134	3.134	3.134	3.085	3.085	3.085	3.123	3.123	3.100	3.170	3.100	3.196	3.274	3.229	3.190	3.140	3.173	3.109	3.085	TXN COUPON
50,000,000.00	50,000,000.00	12,000,000.00	22,000,000.00	20,000,000.00	17,000,000.00	20,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	35,000,000.00	25	50,000,000.00	6,000,000.00	10,000,000.00	21,000,000.00		50.000.000.00	30,000,000.00	50,000,000.00	10,000,000.00	50 000 000	30,000,000.00	PAR VALUE
-378,812.50 49,669,611.11 -330,388.89	-80,860.00 49,621,187.50	-243,320.00 11,919,140.00	-208,250.00 21,756,680.00	-86,416.67 19,791,750.00	-313,641.60 16,913,583.33	-784,104.00 19,686,358.40	-784,104.00 49,215,896.00	49,215,896.00	49,215,896.00	49,215,896.00 -784,104.00	-262,208.34	-374,583.33	49,625,416.67	5,929,203.33	9,926,805.56	-235,946.67	-677,402.78	-366,850.00 49.322.597.22	29,633,150.00	49,481,027.78 -518,972.22	-527,694.44	-233,945.83	29,766,054.17	BOOK VALUE PREM / (DISC)
																								(INTEREST) AMORT/(ACCRET)
-49,621,187.50 -49,669,611.11	-11,919,140.00	-21,756,680.00	-19,791,750.00	-16,913,583.33	-19,686,358.40	-49,215,896.00	-49,215,896.00	-49, Z15, 896.00		-49,215,896.00	-34,737,791.66	-49,625,416.67	-3,929,200.33		-9.926.805.56	-20,764,053.33	-49,322,597.22	-29,633,150.00		-49,481,027.78	-49,472,305.56	-29,766,054.17		(GAIN)/LOSS SETTLEMENT



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETALL PRANSACTION REPORT - FIXED INCOME
05/01/05 TO 05/31/05
REPORT GRAND TOTALS
ASSETS

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1809390251.98	-6,060,513.60			-1807664869.19		MAT 2.803 -1812000000.00	2.803	MAT 2
F	-175,000.01						4.559	INTR
-11,297.38 229,572,102.95	-1,166,604.16		1,604,410.42	-228395589.58 1,604,410.42		SALE 2.902 -230000000.00	SALE 2.902	SALE
-2194214421.28			-15785578.72	2194214421.28 -15785578.72		PURC 3.120 2210000000.00	3.120	PURC
(GAIN) / SETTLEMENT	ORIGINAL FACE PREMIUN/ AMORTIZATION/ (GAIN)/ VALUE BOOK VALUE (DISCOUNT) (ACCRETION) (INTEREST) LOSS	PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION)	PREMIUM/ (DISCOUNT)	BOOK VALUE	ORIGINAL FACE VALUE	PAR VALUE	PAR WEIGHTED YIELD	TYPE/



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P. Daly CHIEF INVESTMENT OFFICER

July 5, 2005

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. <u>To highlight the activities of our portfolio during the twelve months</u>, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received\$52,718,641Earned Interest YieldTotal Net Earnings\$58,570,204Pooled Funds2.331%Average Age of Portfolio77 DaysAll Funds2.331%

Total cost of the securities on hand June 30, 2005 was \$2,903,341,062 with a market value of \$2,914,780,348 plus fixed assets accrued earnings of \$670,697.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of June 30, 2005. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

- Interest received and earnings for the month of June 2005, earned interest yield and end of period portfolio balance and yield.
- 2. Recap of amounts invested in each type of investment.
- 3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on June 30, 2005.
- General journal detailing purchases, sales, and interest activities during the month of June 2005.

Very truly yours,

DOCUMENTS DEPT.

.1111 - 8 2005

SAN FRANCISCO

José Cisneros Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., J. Grazioli

Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies CDIAC

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA, 94102



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

TFOLIO STATISTICS 6/01/05 THROUGH 6/30/05

PAGE: 1 RUN: 07/01/05 07:32:45

POR

ALL FUNDS

	ASSETS	GOV'T SECURITIES ASSETS LIABILITIES	ASSETS LIABILITIES	POSITS LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	4,137,210.95	.00	758.33	N/A	4,137,969.28
TOTAL NET EARNINGS THIS PERIOD:	7,474,781.65	.00	249.99	N/A	7,475,031.64
AVERAGE DAILY PORTFOLIO BALANCE:	2,943,286,459.40	.00	100,000.00	N/A	N/A 2,943,386,459.40
EARNED INCOME YIELD THIS PERIOD:	3.090	.000	3.042	N/A	3.090
END OF PERIOD PORTFOLIO BALANCE:	2,903,241,062.14	.00	100,000.00	N/A	2,903,341,062.14
CURRENT AMORTIZED BOOK VALUE:	2,903,540,857.43	.00	100,000.00	N/A	2,903,640,857.43
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.141	.000	3.042	N/A	3.141
WEIGHTED AVERAGE DAYS TO MATURITY:	76.55	.00	16.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	76.55	.00	16.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					3.090



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALLY 415-554-4487 INVESTMENT INVENTORY INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 6/30/05

SETTLEMENT DATE BASIS

MAJOR SORT KEY IS ICC#

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(Inv Type) 1010 PUBLIC TIME DEPOSIT (Inv Type) 91 NEGOTIABLE C.D.'S (Inv Type) 81 COMMERCIAL PAPER DISC (Inv Type) 44 FMC DISCOUNT NOTES (Inv Type) 41 FNMA DISCOUNT NOTES (Inv Type) 12 TREASURY NOTES (Inv Type) 11 TREASURY BILLS (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES SUMMARY DESCRIPTION REPORT TOTALS ASSETS 12.33%(C) 17.70%(C) 13.02%(C) 15.36%(C) 16.22%(C 23.49%(C) 1.87%(C .00%(C) 3.071 3.000 3.201 3.148 3.086 3.080 3.603 2.892 3.082 RATE CUPN YIELD 3.099 99.256 3.000 100.000 3.201 100.000 3.165 3.114 3.100 3.107 2.926 TRDNG 3.948 99.454 99.377 98.857 99.125 99.211 98.518 PRICE BOOK 2,925,100,000.00 380,000,000.00 450,000,000.00 474,000,000.00 518,000,000.00 690,000,000.00 358,000,000.00 55,000,000.00 PAR VALUE 100,000.00 2,903,341,062.14 358,000,000.00 377,923,581.95 446,064,155.01 471,045,426.66 513,911,457.22 682, 111, 675.67 54,184,765.63 BOOK VALUE 100,000.00



INVESTMENTS OUTSTANDING AS OF 06/30/05

(RPTMKT)

×

MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 1 RUN: 07/02/05 00:00:50

SUBTOTA	40756	40754	40753	40752	39282	SUBTOTA		40738	40737	40/36		40735	40691	40690		40643	40642	40651		40534	40533	7 5 5 0 1 1		40769	40759	INVEST	
SUBTOTAL (Inv Type) 12 TREASURY NOTES	T NOTE (99.5) 06/15/05 06/15/10 T NOTE (99.5) 06/15/05 06/15/10	T NOTE (99.5) 06/15/05 06/15/10	T NOTE (99.5)	T NOTE (99.5)	T NOTE (95.24)	SUBTOTAL (Inv Type) 11 TREASURY BILLS	05/26/05 11/25/05	TREASURY BILLS	TREASURY BILLS	05/26/05 11/25/05	05/26/05 11/25/05	TREASURY BILLS	TREASURY BILLS	TREASURY BILLS 05/04/05 09/29/05	03/31/05 08/11/05	TREASURY BILLS	TREASURY BILLS	TREASURY BILLS 03/30/05 07/28/05	02/04/05 07/21/05	02/04/05 07/21/05	TREASURY BILLS	02/04/05 07/21/05	06/30/05 07/07/05	TREASURY BILLS	TREASURY BILLS	DESCRIPTION PURCHASE MATURITY DATE	
	912828DX5 912828DX5	912828DX5	912828DX5	912828DX5	9128277F3	2:		912795WB3	912795WB3	912795WB3		912795WB3	912795VU2	912795VT5		912795VL2	912795VL2	912795VJ7		912795VH1	912795VH1	TUACE/27E		912795VF5	912795VF5	CUSIP	
1.88% (M)	19 87 19 89	19	19	19	19	23.53%(M)	40	19	19	40	40	19	19	19	43	19	19	43	40	19	19	40	40	19	19	BANK	MAJOR
_	100 000 100	100	100	100	100	J	000	100	100	000	000	100	100	100	000	100	100	000	000	1000	100	000	000	100	100	SAFE	SORT K
3.6029	3.6250 3.8154 3.6250 3.8067	3.6250	3.8154	3.6250	3.5000	2.8921	3.1341	3.0850	3.0850	3.0850	3.1341	3.0850	3.0400	3.0000	2.9672	2.9672	2.9350	2.8650	2.6676	2.6676	2.6350	2.6676	2.7164	2.7150	2.7250	CPN RATE	MAJOR SORT KEY IS ICC#
55,000,000.00 54,184,765.63	10,000,000.00 9,914,062.50 5,000,000.00 4,958,984.38	9,914,062.50	9,914,062.50	10,000,000.00	10,000,000.00	690,000,000.00 682,111,675.67	49,215,896.00	50,000,000.00	50,000,000.00	49,215,896.00	49,215,896.00	50,000,000.00	50,000,000.00	50,000,000.00	49,457,840.28	50,000,000.00	50,000,000.00	49,522,500.00	49,388,826.39	50.000.000.00	50,000,000.00	49,388,826.39	39,978,883.33	40,000,000.00	50,000,000.00	PAR/SHARES BOOK	7
54,790,625.00 99.61931800000	9,956,250.00 99.56250000000 4,978,125.00 99.56250000000	9,956,250.00	99.56250000000	9,956,250.00	9,987,500.00	685,912,500.00 99.40760900000	98.71875000000	49,359,375.00	49,359,375.00	98.71875000000	98.71875000000	49,359,375.00	49,593,750.00	49,625,000.00 99.25000000000	99.65625000000	49,828,125.00	49,828,125.00	99.78125000000	99.84375000000	49.921.875.00	49,921,875.00	99.84375000000	99.93750000000	39,975,000.00	49,968,750.00	MARKET PRICE	
116,012.55	15,846.99 SUNGARD 7,923.50 SUNGARD	SUNGARD 15,846.99 SUNGARD	SUNGARD 15,846.99	SUNGARD 15,846.99	44,701.09	3,882,259.63	SUNGARD	SUNGARD 154,249.97	154,249.97	154,249.97 SUNGARD	SUNGARD	154,249.97	244,888.89	241,666.67 SUNGARD	SUNGARD	375,027.78	375,027.78	370,062.50 SUNGARD	SUNGARD	537,979,17	537,979.17	SUNGARD	SUNGARD	3,016.67	41,631.95 SUNGARD	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	
605,859.37	42,187.50 19,140.62	46,093.75	42,187.50	42,187.50	414,062.50	3,305.55 -84,740.85	-10,770.97	-10,770.97		-10,770.97	-10,770.97		3,305.55	. 00	-4,743.06	-4,/43.06		-1,937.50	-4,930.56	-4,930.56		-4,930.56	-6,900.00		-8,541.67	UNREALIZED LOSS	



INVESTMENTS OUTSTANDING AS OF 06/30/05 MAJOR SORT KEY IS ICC#

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MR. DANYEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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40685	40767	40764	40/63		40740	40709	40701	101908		40728		40742	40730		40741	40703		40750	40748		40715	40714		40713	40712		40687	40700		40696	1	INVEST	
FEDERAL HOME LOAN DISC NOTES 04/28/05 08/09/05	FEDERAL HOME LOAN DISC NOTES 06/28/05 07/25/05	06/24/05 07/22/05	06/24/05 07/22/05	05/23/05 07/22/05		FEDERAL HOME LOAN DISC NOTES	inj (X)	SOBIOTED (THE TABE) AT EMBY DISCOONL NOTES	05/20/05 10/05/05	FNMA DISCOUNT NOTES	05/25/05 09/28/05	Samp Discount Nones	FNMA DISCOUNT NOTES	05/25/05 09/21/05	FUMA DISCOUNT NOTES	FINA DISCOUNT NOTES	06/07/05 08/24/05	FNMA DISCOUNT NOTES	FNMA DISCOUNT NOTES	05/16/05 08/10/05	FUMA DISCOUNT NOTES	FNMA DISCOUNT NOTES	05/16/05 08/10/05	05/16/05 08/10/05	FNMA DISCOUNT NOTES		PEDERAL HOME LOAN DISC NOTES	FEDERAL NATL MTG ASSN DISC N	05/09/05 07/11/05	FNMA DISCOUNT NOTES		DESCRIPTION PURCHASE MATURITY DATE	
313385KE5	313385JP2	313385JL1	313385JL1	777000011	3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3	313385.TB3	313385HV1			313589MP5	01000000	313500005	313589MG5		313589LZ4	313589LA9		313589KV4	313589KV4	0	313589KF9	313589KF9	1	313589859	313589KF9		313589,TR5	313589JG9		313589HZ9		CUSIP	
19	19	19	19	40	40	19	19	17.73%(M	43	19	43	103	19	43	19	19	40	19	19	40	19	19	40	1 9 0	19	40	19	19	87	19	-	BANK	
100	100	100	100	000	000	000	100		000	100	000	100	100	000	100	100	000	100	100	000	100	100	000	000	100	000	100	100	000	100		FUND (
3.0300	3.1900	3.1500	3.1500	3.0656	3.0052	2.9237	2.9100	3.1068	3.2295	3.1900	3.1953	3.1959	3.1600	3.1831	3.1197	3.0900	3.1716	3.1629	3.1400	3.1130	3.1130	3.0900	3.1130	3.1130	3.0900	3.0326	3.0072	2.9900	2.9855	2.9700		CPN RATE YTM TR	
41,000,000.00 40,644,564.17	20,000,000.00	35,000,000.00	50,000,000.00 49,877,500.00	16,913,583.33	32,832,809.17	19,906,233.33	20,000,000.00	513,911,457.22	29,633,150.00		21,756,680.00	20,764,053.33	21,000,000.00	19,791,750.00	20.000.000.00	50,000,000.00	27,808,900.00	28.000.000.00	42,000,000.00	24,815,458.33	25.000.000.00	50,000,000.00	29,778,550.00	30 000 000 00	50,000,000.00	49,627,930.56	50.000.000.00	50,000,000.00	49,740,125.00	50,000,000.00		PAR/SHARES BOOK	
40,858,310.83 99.65441666667	19,957,466.67	34,934,870.83	49,906,958.33 99.81391666667	99.81391666667	99.89366666667	99.946833333333	19,989,366.67	99.77485800000	99.52800000000	29,858,400.00	99.56488888889	99.56488888889	20,908,626.67	99.59911111111	19,919,822,22	49,856,597.22	99.73750000000	27.926.500.00	41,889,750.00	99.8055555556	24.951.388.89	49,902,777.78	99.8055555556	29.8055555556	49,902,777.78	99.8736111111	49.936.805.56	49,958,680.56	99.95138888889	49,975,694.44		MARKET VALUE	
220,853.33 SUNGARD	5,316.67 SUNGARD	21,437.50	30,625.00 SUNGARD	SUNGARD	SUNGARD	SUNGARD	84,066.67	2,017,880.56	SUNGARD	111,650.00	SUNGARD	SUNGARD	71,890.00	SUNGARD	64.750.00	223,166.67	SUNGARD	58.800.00	106,236.67	SUNGARD	98.708.34	197,416.66	SUNGARD	118.450.00	197,416.66	SUNGARD	263.375.00	215,944.45	SUNGARD	218,625.00		CURR ACCR INT UNREALIZED PRICE SOURCE UNREALIZED	
-7,106.67	.00	-816 67	-1,166.67	-1,388.34	-2,200.00	-933.33		904,425.57		113,600.00	70,144.40	76 144 45	72,683.34		63.322.22	109,805.55		58.800.00	87,570.00		37.222.22	74,444.45		44.666.67	74,444.45		45,500.00	29,277.78		16,944.44		CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 06/30/05 MAJOR SORT KEY IS ICC#

(RPTMKT)

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SUBTOT		40729		40732	40704		40726		40727	40/19		40731		40702	40718		40717		40710		40659			SUBTOT		40744	40704		40733		40725	0 T / O F		40743		40686	INVEST
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES	90/81/01 50/05/50	FMC DISCOUNT NOTES	05/23/05 10/04/05	FMC DISCOUNT NOTES	05/11/05 09/20/05	05/18/05 09/16/05	FMC DISCOUNT NOTES	05/18/05 09/14/05	FMC DISCOUNT NOTES	DS/16/DS D9/14/DS	05/23/05 08/16/05	FMC DISCOUNT NOTES	05/10/05 08/09/05	FMC DISCOUNT NOTES	PMC DISCOUNT NOTES	05/16/05 07/27/05	FMC DISCOUNT NOTES	05/13/05 07/11/05	FMC DISCOUNT NOTES	04/05/05 07/05/05	FEDL HOME LN MTG CORP DISC N			SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC	05/31/05 08/26/05	FEDERAL HOME LOAN DISC NOTES	05/24/05 08/19/05	05/24/05 08/19/05	FEDERAL HOME LOAN DISC NOTES	05/18/05 08/17/05	FEDERAL HOME LOAN DISC NOTES	DEVISORE HOME HOME DISC NOIES	05/25/05 08/11/05	FEDERAL HOME LOAN DISC NOTES	04/28/05 08/10/05	FEDERAL HOME LOAN DISC NOTES	DESCRIPTION PURCHASE MATURITY DATE
		313397NC1		SIMPERIE	31339/125		313397LU3		3133971,58	313397LS8		313397KM2		313397KE0	313397JS1		313397JR3		313397HZ7		313397HT1					313385KX3	OFFICERE	2000	313385KQ8		313385KN5	212002012	212205000	313385KG0		313385KF2	CUSIP
15.36%(M	43	19	43	1 4 5	. L	40	19	87	19	19	43	19	40	19	19	45	19	87	19	40	19			16.21%(M	40	19	87	87	19	40	19	2 F	3 43	19	40	19	BANK
5	000	100	000	100	TOO	000	100	000	100	100	000	100	000	100	100	000	100	000	100	000	100			=	000	100	000	000	100	000	100	000	000	100	000	100	FUND
3.0861	3.2744	3.2300	3.2079	3 1700	3.1500	3.1735	3.1400	3.1729	3 1400	3.1300	3.1229	3.1000	3.0889	3.0650	3.0100	3.0282	3.0100	3.0148	3.0000	2.9671	2.9450	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	3.0996	3.0803	3.1589	3.1350	3.1234	3.1234	3.1000	3.1092	3.0850	0530	3.1311	3.1100	3.0568	3.0300	CPN RATE
450,000,000.00 446,064,155.01	49,322,597.22	50,000,000.00		11, dol, 400.00	12,000,000.00	49,472,305.56	50,000,000.00	49,481,027.78	50,000,000,00	50,000,000.00	9,926,805.56	10,000,000.00	49,612,618.06	50.000.000.00	50,000,000.00	49,699,000.00	50,000,000.00	49,754,166.67	50,000,000.00	21,836,225.28	22,000,000.00		471,045,426.66	474,000,000.00	49,621,187.50	50,000,000.00	34.737.791.66	49,625,416.67	50,000,000.00	29,766,054.17	30,000,000.00	30,000,000,00	11,919,140.00	12,000,000.00	40,641,113.33	41,000,000.00	PAR/SHARES BOOK
447,825,176.67 99.51670600000	98.98872222222	49,494,361.11	99.1186111111	99.266500000000	11,911,980.00	99.3027222222	49,651,361.11	99.32083333333	49 660 416 67	49,660,416.67	99.59238888889	9,959,238.89	99.65441666667	49.827.208.33	49,880,375.00	99.76961111111	49,884,805.56	99.91138888889	49,955,694.44	99.9645555556	21,992,202.22		99.68137400000	472,489,712.21	99.50377777778	49,751,888.89	99.56580555556	34 848 031 84	49,782,902.78	99.58352777778	29,875,058.33	99 60125000000	99.63669444444	11,956,403.33	99.6455555556	40,854,677.78	MARKET VALUE
1,846,619.72	SUNGARD	188,416.67	SUNGARD	SUNGARD	53,550.00	SUNGARD	191,888.89	SUNGARD	191 888 89	199,972.22	SUNGARD	33,583.33	SUNGARD	221.361.11	192,305.56	SUNGARD	192,305.56	SUNGARD	204,166.66	SUNGARD	156,575.83			1,493,082.25	SUNGARD	134,979.17	SUNGARD	SUNGARD	163,611.11	SUNGARD	113,116.67	SUNGARD	SUNGARD	38,356.67	SUNGARD	220,853.34	CURR ACCR INT UNREALIZED PRICE SOURCE UNREALIZED
-85,598.06	-16,652.78		-2,691,66	-2,9/0.00		-12,833.34		-12,500.00	-13,341.00	13 641 66	-1,150.00		-6,770.84	-6,750.00	1	-6,500.00		-2,638.89		-598.89			-48,796.70	.00	-4,277.78		-4,287.50	-6,125.00		-4,112.51		-8.000.00	-1,093.34		-7,288.89		UNREALIZED GAIN UNREALIZED LOSS



(RPTMKT)

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 06/30/05 MAJOR SORT KEY IS ICC#

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40511	SUBTOTAL	40758 E	40707 H			40760	40770 W	40751 V	SUBTOTAL	40/07			40766 E	40749 0	40768 E				40692 U	INVEST
40511 PUBLIC TIME DEPOSIT 01/15/05 07/16/05	SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	05/12/05 08/12/05 BOA CD 06/17/05 08/30/05	06/22/05 08/11/05 BOA CD	WFB CD 06/22/05 08/10/05	UNION BANK CD	JP MORGAN CD 06/20/05 07/20/05	06/08/05 07/11/05 WFB CD	WFB CD	SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC	06/17/05 08/29/05	BOA CP 05/12/05 08/19/05	BOA CP 05/31/05 08/15/05	BOA CP 06/28/05 08/11/05	US BANCORP CP 06/06/05 08/08/05	BOA CP 06/29/05 07/26/05	05/16/05 07/14/05	05/16/05 07/12/05	05/04/05 07/05/05 DEUTSCHE BK CP	US BANK CP	DESCRIPTION PURCHASE MATURITY DATE
		06050GNF3	06050GMC1	9497F2UF0	90531AET9	16144PAX5	9497P2WK9	9497P2TE7		000010000	0660P0VK6	0660P0VF7	0660P0VB6	91160AV82	066020050	OHODOCTON	OE163 THEO	25153JUC2	91160AU59	CUSIP
19	12.28% (M)	19 40	19 19	19	19	19 76	19	19	13.00% (м)	40	40	19	19	19	40	43	43	19	19	BANK
100		1000	100	100	1000	100	100	100		000	000	100	100	100	000	000	000	100	100	SAFE
3.0000	3.2009	3.3100	3.2100	3.2100	3.2700	3.2000	3.0900	3.0900	3.1479	3.3121	3.1600	3.1300	3.2300	3.1500	3.1700	3.0603	3.0598	3.0560	3.0400	CPN RATE
100,000.00	358,000,000.00 358,000,000.00	42,000,000.00 25,000,000.00 25,000,000.00	30,000,000.00	31,000,000.00	50,000,000.00	50,000,000.00	49,000,000.00	49,000,000.00	380,000,000.00 377,923,581.95	49,666,430.56	49,565,500.00	50,000,000.00 49,669,611.11	50,000,000.00 49,802,611.11	14,917,312.50	49,881,125.00	34,825,335.42	34,831,256.25	44,764,400.00 35,000,000.00	45,000,000.00	PAR/SHARES BOOK
100,000.00*	357,974,587.07 99.99290100000	99.98284940212 25,000,676.87 100.0027074614	29,997,128.88 99.99042959994 41,992,796.75	30,997,103.55	99.99884119997	49,997,423.47	99.99370538677 49,999,542.13	48,996,915.64	378,853,983.34 99.69841700000	99.46080555556	49,776,097.22	49,794,375.00	49,812,652.78 99.62530555556	14,947,908.33 99.65272222222	49,885,763.89 99.77152777778	99.88119444444	99.89947222222	99.96344444444 34,964,815.28	44,983,550.00	MARKET VALUE MARKET PRICE
8.33 BOOK	554,683.90	SUNGARD 32,180.56 SUNGARD	24,075.00 SUNGARD 184,333.33	24,877.50 SUNGARD	SUNGARD 120,900.00	48,888.89 SUNGARD	SUNGARD 4,527.78	96,734.17	966,015.27	SUNGARD	219,444.44 SUNGARD	134,763.89 SUNGARD	13,458.33 SUNGARD	32,812.50 SUNGARD	SUNGARD	SUNGARD	SUNGARD	SUNGARD 136,179.17	220,400.00	CURR ACCR INT
0.00	676.87 -26,089.80	-7, 203.25 676.87	-2,871.12	-2,896.45	-579.40	-2,576.53	-3,084.36		-35,613.88	.00	-8,847.22	-10,000.00	-3,416.66	-2,216.67	-4,166.67	-3,096.52	-2,620.14	-1,250.00		UNREALIZED GAIN



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESYMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 06/30/05 MAJOR SORT KEY IS ICC#

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(RPTMKT)

				H H H H							
-280,839.29		99.64720300000	2903341062.14 99.64720300000	3.0991							
1,514,267.36	10,876,562.21	2925100000.00 2914780347.64	2925100000.00	3.0707			ND TOTAL	GRAND			
		BELLEVILLE STEERS STEERS									
		100,000.00 100.0000000000	100,000.00	3.0000							
.00	8.33	100,000.00	100,000.00	3.0000	8 (M)	.00%(M	E DEPOSIT	SUBTOTAL (INV Type) 1010 PUBLIC TIME DEPOSIT	v Type)	AL (In	SUBTOTA
	1 1 1 1 1 1 1 1 1 1										
				1 1 1 1 1 1 1		1		-		1 2 2 2	1 1 1 1 1
PRICE SOURCE UNREALIZED LOSS	CURR ACCR INT PRICE SOURCE	MARKET VALUE MARKET PRICE	E PAR/SHARES BOOK	FUND CPN RATE SAFE YTM TR		BANK	CUSIP	DESCRIPTION PURCHASE MATURITY DATE	DESCI		INVEST



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-54-4487 INVESTMENT INVESTMENT INVESTMENTS OUTSTANDING AS OF 6/30/05 MANGR SOFTLEMENT DATE BASIS

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19,906,233.33	20,000,000.00	99.531	2.924	2.910	000	05/10/05	07/07/05 05/10/05	100	FEDERAL HOME LOAN DISC N 313385HV1	LOAN DISC	CRAL HOME		40701	≥
513,911,457.22	518,000,000.00	99.211	3.107	3.082		*(C)	17.70%(C)		FNMA DISCOUNT NOTES		(Inv Type) 41		SUBTOTAL	to.
20,764,053.33 21,756,680.00 29,633,150.00	21,000,000.00 22,000,000.00 30,000,000.00	98.876 98.894 98.777	3.196 3.195 3.229	3.160 3.160 3.190	0000	05/23/05 05/25/05 05/20/05	09/28/05 09/28/05 10/05/05	100	313589MG5 313589MG5 313589MP5		DISCOUNT DISCOUNT	10 FNMA 12 FNMA 28 FNMA	40742	>>>
49,523,625.00	50,000,000.00	99.047	3.120	3.090	000	05/10/05	08/29/05	100	313589LA9 313589LZ4	T NOTES	DISCOUNT	11 FNMA	40703	> >
27,808,900.00	28,000,000.00	99.318	3.172	3.150	000	06/07/05	08/24/05	100	313589KV4	T NOTES	DISCOUNT			>:
24,815,458.33	25,000,000.00	99.262	3.113	3.090	000	05/16/05	08/10/05	100	313589KF9			.5 FNMA	40715	p p
49,630,916.67	50,000,000.00	99.262	3.113	3.090	000	05/16/05	08/10/05	100	313589KF9		FNMA DISCOUNT			Þ
49,630,916.67	30,000,000.00	99.262	J . 113	3.090	000	05/16/05	08/10/05	100	313589KF9	T NOTES	FUMA DISCOUNT NOTES		40713	D 2
49,627,930.56	50,000,000.00	99.256	3.033	3.010	000	04/29/05	07/27/05	100		ISC	RAL HOME		Ĺ	
49,740,125.00	50,000,000.00	99.480	2.986	2.970	000	05/09/05	07/11/05	100	313589HZ9 DI 313589JG9	NS	FEDERAL NATL MTG AS		40696	AA
			1											
54,184,765.63	55,000,000.00	98.518	3.948	3.603		k(C)	1.87%(C		NOTES	SUBTOTAL (Inv Type) 12 TREASURY NOTES	Type) 1	L (Inv	SUBTOTA	S
4,958,984.38	5,000,000.00	99.180	3.807	3.625	000	06/15/05	06/15/10 06/15/05	100	912828DX5			6 T NC		>
9.914.062.50	10,000,000.00	99.102	3.024	3.625	000	06/15/05	06/15/10 06/15/05	100	912828DX5	_	TE (99.5)	40755 T NOTE		>>
9,914,062.50	10,000,000.00	99.141	3.815	3.625	000	06/15/05	06/15/10	100	912828DX5					v 20
9,914,062.50	10,000,000.00	99.141	3.815	3.625	000	06/15/05	06/15/10	100	912828DX5	~ 5		н		>:
9.573.437.50	10.000.000.00	95 734	559	3 500	000	05/15/02	11/15/06	100	912827753	4)		-3		ъ
		1 1	1 1 1	-							1			
682,111,675.67	690,000,000.00	98.857	2.926	2.892		(C)	23,49%(C		BILLS	1 TREASURY BILLS	(Inv Type) 11		SUBTOTAL	rs;
49,215,896.00	50,000,000.00	98.432	3.134	3.085	000	05/26/05	11/25/05 05/26/0	100	912795WB3	LS	TREASURY BILLS		40738	Þ
49,215,896.00	50,000,000.00	98.432	3.134	3.085	000	05/26/05	11/25/05	100	912795WB3	LS			40737	A :
49,215,896.00	50,000,000.00	98.432	1 . L . L	3.085	000	05/26/05	11/25/05	100	912795WB3	. S	TREASURY BILLS		40736	× 2
49,345,555.56	50,000,000.00	98.691	3.080	3.040	000	05/04/05	10/06/05	100	912795VU2	LS			40691	ν Ν
49,383,333.33	50,000,000.00	98.767	3.037	3.000	000	05/04/05	09/29/05	100	912795VT5	LS			40690	×
49,457,840.28	50,000,000.00	98.916	2.967	2.935	000	03/31/05	08/11/05	100	912795VL2	LS	TREASURY BILLS		40643	> >
49 457 840 28	50,000,000.00	20.040	2 967	0 0 0 0	000	03/31/05	09/11/05	1 0 0 C	010705777	0 0			10001	× 3
49,388,826.39	50,000,000.00	99.778	2.668	2.635	000	02/04/05	07/21/05	100	912795VH1	LS			40534	× >×
49,388,826.39	50,000,000.00	98.778	2.668	2.635	000	02/04/05	07/21/05	100	912795VH1	LS			40533	×
49,388,826.39	50,000,000.00	98.778	2.668	2.635	000	02/04/05	07/21/05	100	912795VH1	LS			40532	2 :
	40.000,000.00	99.947	2.716	2.715	000	06/30/05	07/07/05	100	912795VF5	I.S.			40769	Þ :
49,935,659,72	50.000.000.00	99.871	2.729	2.725	000	06/20/05	07/07/05	100	912795VF5	0.7	TREASURY BILLS		4075	ь.
BOOK VALUE	PAR VALUE SHARES	BOOK	TRDNG	CUPN	SAF/ PURP	PURCHASE DATE	MATURITY (TICKER)	FUND NO.	CUSIP		DESCRIPTION	DESC	NO.	



(SIRPT)

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448 INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 6/30/05 MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS

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49,000,000.00	49,000,000.00	3.090 100.000	3.090	3.090	000	100 07/11/05 06/08/05	07/11/05	100	9497P2TE7		51 WFB CD	A 40751
377,923,581.95	380,000,000.00	99.454	3.165	3.148		% (C)	13.02%(C)		COMMERCIAL PAPER DISC	81	AL (Inv Type)	SUBTOTAL
49,802,611.11 49,669,611.11 49,565,500.00 49,666,430.56	50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	99.605 99.339 99.131 99.333	3.243 3.151 3.188 3.312	3.230 3.130 3.160 3.290	0000	06/28/05 05/31/05 05/12/05 06/17/05	08/11/05 08/15/05 08/19/05 08/29/05	1000	0660P0VF7 0660P0VF7 0660P0VK6 0660P0VV2			A 40766 A 40745 A 40706 A 40757
44,764,400.00 34,831,256.25 34,825,335.42 49,881,125.00	45,000,000.00 35,000,000.00 35,000,000.00 50,000,000.00	99.476 99.518 99.501 99.762	3.056 3.060 3.178 3.178	3.040 3.045 3.045 3.170	0000	05/04/05 05/16/05 05/16/05 05/16/05 06/29/05	07/05/05 07/12/05 07/14/05 07/26/05 08/08/05	100 100 100	91160AU59 25153JUC2 25153JUE8 0660POUS0 91160AV82	K CP HE BK CP HE BK CP	92 US BANK CP 20 DEUTSCHE BK 21 DEUTSCHE BK 68 BOA CP 49 US BANCORP (A 40692 A 40720 A 40721 A 40768 A 40749
446,064,155.01	450,000,000.00	99.125	3.114	3.086		% (C)	15.36%(C		SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES	ype) 44 FMC D	AL (Inv T)	SUBTO
49,472,305.56 11,861,400.00 5,929,203.33 49,322,597.22	50,000,000.00 12,000,000.00 6,000,000.00 50,000,000.00	98.945 98.845 98.820 98.645	3.173 3.187 3.208 3.274	3.140 3.150 3.170 3.230	0000	05/18/05 05/11/05 05/23/05 05/20/05	09/16/05 09/20/05 10/04/05 10/18/05	100	313397LU3 313397LY5 313397MN8 313397NC1	DISCOUNT NOTES DISCOUNT NOTES DISCOUNT NOTES	FMC FMC FMC	A 40726 A 40704 A 40732 A 40729
49,612,618.06 9,926,805.56 49,473,986.11 49,481,027.78	10,000,000.00 50,000,000.00 50,000,000.00	99.268 99.268 98.948 98.962	3.123 3.163 3.173	3.100	0000	05/10/05 05/23/05 05/16/05 05/18/05	08/09/05 08/16/05 09/14/05 09/14/05	100	313397KM2 313397LS8 313397LS8 313397LS8	DISCOUNT NOTES DISCOUNT NOTES DISCOUNT NOTES	FMC FMC	
21,836,225.28 49,754,166.67 49,699,000.00 49,694,819.44	22,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	99.256 99.508 99.398 99.390	2.967 3.015 3.028 3.028	2.945 3.000 3.010 3.010	0000	04/05/05 05/13/05 05/16/05 05/16/05	07/05/05 07/11/05 07/27/05 07/28/05	100	DI		FMC FMC FMC	
471,045,426.66	474,000,000.00	99.377	3.100	3.080		% (C)	16.22%(C	C NOTE:	(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	ype) 43 FEDER		SUBTOTAL
39,693,633.33 29,766,054.17 49,625,416.67 34,737,791.66 49,621,187.50	30,000,000.00 50,000,000.00 35,000,000.00 50,000,000.00	99.234 99.220 99.251 99.251 99.242	3.109 3.123 3.123 3.123 3.159	3.085 3.100 3.100 3.135	0000	05/16/05 05/18/05 05/24/05 05/24/05 05/31/05	08/15/05 08/17/05 08/19/05 08/19/05 08/19/05	100	DISC N 313385KN5 DISC N 313385KQ8 DISC N 313385KQ8 DISC N 313385KQ8	HOME LOAN HOME LOAN HOME LOAN	16 FEDERAL 25 FEDERAL 33 FEDERAL 34 FEDERAL 44 FEDERAL	A 40716 A 40725 A 40733 A 40734 A 40744
19,952,150.00 40,644,564.17 40,641,113.33 11,919,140.00	20,000,000.00 41,000,000.00 41,000,000.00 12,000,000.00	99.761 99.133 99.125 99.326	3.198 3.056 3.057 3.131	3.190 3.030 3.030 3.110	0000	06/28/05 04/28/05 04/28/05 05/25/05	07/25/05 08/09/05 08/10/05 08/11/05	100	ZZZZ	HOME LOAN HOME LOAN		
32,832,809.17 16,913,583.33 49,877,500.00 34,914,250.00	33,000,000.00 17,000,000.00 50,000,000.00 35,000,000.00	99.493 99.492 99.755 99.755	3.005 3.066 3.158 3.158	2.990 3.050 3.150 3.150	0000	05/13/05 05/23/05 05/23/05 06/24/05 06/24/05	07/13/05 07/22/05 07/22/05 07/22/05	100 100 100 100	DISC N 313385JB3 DISC N 313385JL1 DISC N 313385JL1 DISC N 313385JL1	HOME LOAN HOME LOAN HOME LOAN	09 FEDERAL 40 FEDERAL 63 FEDERAL	A 40709 A 40740 A 40763 A 40764
BOOK VALUE	PAR VALUE SHARES	BOOK	TRDNG	CUPN	SAF/ PURP	PURCHASE	MATURITY (TICKER)	FUND NO.	CUSIP	PTION	T DESCRIPTION	INVSMT



MR. DANIEL DALY 4 15-554-4487 INVESTMENTS OUTSTANDING AS OF 6/30/05 INVESTMENTS OUTSTANDING AS OF 6/30/05 MAJOR SORY KRY IS ICC#

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SETTLEMENT DATE BASIS

100,000.00	3.000 3.000 100.000 100.000.00 100.000.00 3.001 3.001 3.002 3.001 3.002 3.001 3.002 3.001 3.002 3.001 3.002 3.001 3.002	3.000 100.000 ================================	3.000	3.000	FIXED		.00%(C) REPORT TOTALS ASSETS		SUBTOTAL (INV Type) 1010 FUBLIC TIME DEFOSIT	Inv Type) 10	BTOTAL (SUI
100,000.00	100,000.00	3.000 100.000	3.000	3.000	000	100 07/16/05 01/15/05 000 3.000 3.000 100.000	07/16/05	100	EPOSIT	40511 PUBLIC TIME DEPOSIT	40511 P	Þ
358,000,000.00	358,000,000.00	3.201 3.201 100.000	3.201	3.201		% (C)	12.33%(C)		SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	Inv Type) 91	BTOTAL (SUI
25,000,000.00	25,000,000.00	3.310 3.310 100.000		3.310	0000	08/12/05 05/12/05 08/30/05 06/17/05	08/12/05 05/12/05 08/30/05 06/17/05	100	06050GMC1 06050GNF3	OA CD	40707 BOA CD 40758 BOA CD	≥≥
31,000,000.00	31,000,000.00	3.210 100.000 3.210 100.000	3.210	3.210	000	06/22/05	08/10/05 06/22/05 08/11/05 06/22/05		9497P2UP0 9497P2UN5	FB CD	40761 WFB CD 40762 WFB CD	A
31,000,000.00	31,000,000.00	3.270 100.000 3.270 100.000 3.120 100.000	3.270	3.270	0000	06/27/05	07/20/05 06/20/05 07/20/05 06/27/05 08/10/05 05/17/05	100	16144PAX5 9497P2UX3 90531AET9	40760 JP MORGAN CD 40765 WFB CD 40724 UNION BANK CD	40760 JP MORO 40765 WFB CD 40724 UNION 1	AAA
50,000,000.00	50,000,000.00	3.260 100.000		3.260	000	06/30/05	07/11/05 06/30/05	100	9497P2WK9	FB CD	40770 WFB CD	≥ :
BOOK VALUE	PAR VALUE SHARES	BOOK	TRDNG	CUPN	SE SAF/	MATURITY PURCHASE SAF/	MATURITY PURCHAS	FUND NO.	CUSIP	DESCRIPTION	INVSMT NO. D	11



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY

N VESTMENN IN VENTORY
INVESTMENT OUTSTANDING AS OP 6/30/05
MAJOR SORT KEY IS BANK
SETTLEMENT DATE BASIS

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SUBTOTAL (Bank Code) 19 BANK OF NEW YORK A 40511 PUBLIC TIME DEPOSIT INVSMT NO. CUSIP FUND MATURITY PURCHASE SAF/ NO. 100 07/16/05 01/15/05 000 (TICKER) DATE PURP RATE REPORT TOTALS ASSETS 100.00%(C) FIXED 3.000 3.000 3.000 CUPN 3.000 100.000 3.000 100.000 YIELD TRDNG 3.000 100.000 PRICE BOOK 100,000.00 100,000.00 100,000.00 SHARES BOOK VALUE 100,000.00 100,000.00 100,000.00



MR. DANIEL DALY 415-554-4487
DEFALL PRANSACTION REPORT - FIXED INCOME
06/01/05 TO 06/30/05
SETTLEMENT DATE BASIS
FUND: 100
FOLED FUNDS

PAGE: 1 RUN: 07/02/05 00:00:46

* ACTIVE TRANSACTIONS *

50,189,319.44				3.170		06/28/05	06/28/05			amy
30,130,000.30	-189,319.44	-50,000,000.00	-50,000,000.00	3.170	SALE	06/28/05	08/11/05	40	19	40723 BOA CD
100 055 56	-190,055.56	-50,000,000.00	-50,000,000.00	3.110	SALE	06/29/05		40	ET	amy
50,133,777.78				3.010	1	06/14/05			10	ROA
	-133,777.78	-50,000,000.00	-50,000,000.00	3.010	MAT	06/14/05		41	19	40708 WFB CD
35,141,400.00	-141,400.00	11,000,000.00	33,000,000.00	3.030		06/28/05			į	
30,115,766.67	-141 400 00	-35 000 000 00		3.020	T 4 M	06/24/05	06/28/05 06/28/05	44	19	40705 US BANK CD
	-115,766.67	-30,000,000.00	-30,000,000.00	3.020	MAT	06/24/05		41	19	40699 WEB CD
25,000,000.00				3.013		06/28/05				amy
	-104,166.67	-24,895,833.33	-25,000,000.00	3.000	MAT	06/28/05		41	19	40698 WFB CP
50,000,000.00				3.011		06/20/05				amy
30,000,000.00	-175,000.00	-49,825,000.00	-50,000,000.00	3.000	MAT	06/20/05	06/20/05	41	19	40697 WFB CP
000000000000000000000000000000000000000	-229,930.56	-49,770,069.44	-50,000,000.00	3.010	MAT	06/30/05		40	FT	AMA CE
50,000,000.00				3.024		06/30/05				amy
	-229,930.56	-49,770,069.44	-50,000,000.00	3.010	MAT	06/30/05		40	19	40694 BOA CP
25,085,416.67				3.000		06/14/05				
50,000,000.00	-85.416.67	-25.000.000.00	-25.000.000.00	3.000	MAT	06/14/05	06/14/05	44	19	40693 US BANK CD
	-222,458.33	-49,777,541.67	-50,000,000.00	2.810	MAT	06/01/05		40	19	40688 FNMA DISCOUNT NOTES
33,000,000.00				2.949		06/02/05				amy
	-99,715.00	-32,900,285.00	-33,000,000.00	2.940	MAT	06/02/05		44	19	40680 US BANK CP
22,000,000.00				2.942		06/07/05				amy
	-87,737.22	-21,912,262.78	-22,000,000.00	2.930	MAT	06/07/05		40	19	40674 BOA CP
40,000,000.00				2.941		06/02/05				amy
	-143,244.44	-39,856,755.56	-40,000,000.00	2.930	MAT	06/02/05		40	19	40673 BOA CP
19,993,411.11		105,338,89	20,000,000,00	2.845		06/10/05			,	amy
300.00	-99.050.00	-19.894.661.11	-20.000.000.00	2.830	SALE	06/10/05	06/14/05	40	19	40662 FNMA DISCOUNT NOTES
50 000 000 00	-203,347.22	-45,750,052.70	-50,000,000.00	0.000	I WIL	06/14/03		å	T 3	AMA DISCOUNT NOIES
50,000,000.00				2.844		06/08/05			,	amy
	-243,694.44	-49,756,305.56	-50,000,000.00	2.830	MAT	06/08/05		40	19	40660 FEDERAL HOME LOAN DISC
50,000,000.00				2.971		06/22/05				amy
4	-348,263.89	-49,651,736.11	-50,000,000.00	2.950	MAT	06/22/05	06/22/05	40	19	40638 FNMA DISCOUNT NOTES
50 000 000 00	-337,300.00	-49,642,500.00	-50,000,000.00	2.925	TAI	06/24/05		40	£ 9	40636 FEDERAL HOME LOAN DISC
35,985,175.00	200 00	261,000.00		2.921		06/16/05			2	amy
325.00	-246,500.00	-35,739,000.00	-36,000,000.00	2.900	SALE	06/16/05		40	19	40627 FMC DISCOUNT NOTES
10,000,000.00				2.574		06/02/05	07/01/05			amy
	-73,811.11	-9,926,188.89	-10,000,000.00	2.550	MAT	06/02/05		40	19	40568 TREASURY BILLS
45,218,046.44		26,367.18		1.170		06/20/05				amy
-5,273.43	-239,140.19	-44,973,632.82	-45,000,000.00	1.125	SALE	06/20/05	06/30/05	40	19	40051 T NOTE(99.31)
1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1				-	1	1 1 1	1	1	-	
(GAIN)/LOSS SETTLEMENT	(INTEREST) AMORT/(ACCRET)	BOOK VALUE PREM / (DISC)	PAR VALUE ORIGINAL FACE	TXN COUPON	TXN O	TRADE/ SETTLE	MATURITY TRADE/	BROK	BANK B	INV # DESCRIPTION/POOL# USER MEMO



CITY/COUNTY OF SAN FRANCISCO
MR. DANIELD ALY 415-554-4487
DEPAL PRANSACTION REPORT - FIXED INCOME
60/01/05 TO 06/30/05
SETTLEBERT DAYE BASIS

POOLED FUNDS

* ACTIVE TRANSACTIONS *

RUN: 07/02/05 00:00:46

-34,914,250.00		34,914,250.00 -85,750.00	35,000,000.00	RC 3.150	06/24/05 PURC 06/24/05	06/27/05 0	œ.	13	A A A A A A A A A A A A A A A A A A A	Ame Annual
-49,877,500.00		-122,500.00							DON'T TOWN TOWN	amy
-30,000,000.00		49.877.500.00	50.000.000.00	3.210 RC 3.150	06/22/05 06/24/05 PURC	06/23/05 0	89	19	ERAL HOME LOAN DISC	40763 FEDERAL
11,000,000.00		30,000,000.00	30,000,000.00		06/22/05 PURC		41	19	CD	40762 WFB CD
31 000 000 00		31,000,000.00	31,000,000.00	RC 3.210	06/22/05 PURC	06/23/05 0	41	19	CD	amy
-50,000,000.00									3	amy
-49,935,659.72		50,000,000.00	50,000,000.00	2.729 RC 3.200	06/20/05 PURC	07/20/05 0	76	19	MORGAN CD	40760 JP MORGAN
		49,935,659.72	50,000,000.00		06/20/05 PURC		40	19	40759 TREASURY BILLS	40759 TRE
-25,000,000.00		25,000,000.00	25,000,000.00	3.310	06/17/05 PURC	06/20/05 0	4	T.3	Č	amy
-49,666,430.56		-333,569.44					<u> </u>	1 0	C	amy 40758 BOA CD
-4, 958, 984.38		49,666,430.56	50,000,000.00	RC 3.290	06/17/05 PURC	08/29/05 0	40	19	CP	40757 BOA CP
		4,958,984.38	5,000,000.00		06/15/05 PURC	06/15/10 0	89	19	OTE (99.5)	40756 T NOTE (99.5)
-9.914.062.50		9,914,062.50	10,000,000.00	RC 3.625	06/15/05 PURC	06/20/05 0	8	19	OTE (99.5)	amy T NOTE (99.5)
-9,910,156.25		-89,843.75				06/20/05 0				amy
-9,914,062.50		9,910,156.25	10,000,000.00	3.815 RC 3.625	06/15/05 PURC	06/15/10 0	45	19	OTE (99.5)	40754 T NOTE (99.5)
		9,914,062.50	10,000,000.00		06/15/05 PURC		43	19	OTE (99.5)	40753 T NOTE (99.5)
-9,914,062.50		-85,937.50								amy
		9,914,062.50	10,000,000.00		06/15/05 PURC		40	19	OTE (99.5)	40752 T NOTE (99.5)
-49,000,000.00		49,000,000.00	40,000,000.00	3.090	06/08/05	06/09/05 0	4	į	i t	amy
-27,808,900.00		-191,100.00	00 000 000				4.1	1 0	S	amy 40751 WFB CD
		27,808,900.00	28,000,000.00		06/07/05 PURC		40	19	40750 FNMA DISCOUNT NOTES	40750 FNM
-14,917,312.50		-82,687.50	10,000,000.00	3.167	06/06/05	06/09/05 0		Ę	DELICONI CI	
-41,695,943.33		-304,056.67	15 000 000 00			06/09/05 0	>	1	BANCORD CD	ANTAG HE
		41,695,943.33	42,000,000.00		06/02/05 PURC	08/24/05 0	40	19	40748 FNMA DISCOUNT NOTES	40748 FNM
50,058,138.89	-58,138.89	-50,000,000.00	-50,000,000.00 -50,000,000.00	T 2.990	06/15/05 MAT 06/15/05	07/01/05 0	4			amy
-50,000,000.00										amy
20,023,255.56		50,000,000.00	50,000,000.00	2.990 RC 2.990	06/15/05 06/01/05 PURC	07/01/05 0	41	19	CD	amy 40747 WFB CD
	-23,255.56	-20,000,000.00	-20,000,000.00 -20,000,000.00		06/15/05 MAT	0	41			
-20,000,000.00		20,000,000.00	20,000,000.00	2.990	06/01/05 PURC	06/09/05 0	41	E S	E	amy
19,715,047.22		313,641.60						,	3	
-4,694.38	-23,994.44	-19,686,358.40	-20,000,000.00	3.085	06/09/05 SALE	11/25/05 0	40	19	40739 TREASURY BILLS	40739 TRE
					1	-		1 1		6
(GAIN) /LOSS SETTLEMENT	(INTEREST) AMORT/(ACCRET)	BOOK VALUE (INTEREST PREM / (DISC) AMORT/(ACCRET	PAR VALUE	TYP YIELD		BROK MATURITY TRADE/	BROK	BANK	DESCRIPTION/POOL#	INV # DESC



* ACTIVE TRANSACTIONS *

MR. DANIEL DALY 45-554-4487 DETALT PRANSACTION REPORT - FIXED INCOME 6/01/05 TO 06/30/05 SETTLEMENT DATE BASIS FUND: 100 POOLED FUNDS

PAGE: 3 RUN: 07/02/05 00:00:46

25,003,253.50				5.500		06/02/05	06/29/05 06/02/05			Aim
-3,253.50	0	-25,000,000.00	5.500 -25,000,000.00 -25,000,000.00	5.500	SALE	06/02/05	20,000	99		9
-25,000,000.00				5.500		06/02/05	06/29/05 06/02/05			amy
	0	25,000,000.00	25,000,000.00 25,000,000.00	5.500	PURC	06/02/05	99 08/30/05 06/02/05	99	19	40771 BNY (3253.50)
-50,000,000.00				3.260		06/30/05	06/29/05 06/30/05			amy
	D	50,000,000.00	50,000,000.00 50,000,000.00	3.260	PURC	06/30/05	41 07/11/05 06/30/05 PURC	41	19	40770 WFB CD
-39,978,883.33		-21,116.67		2.716		06/30/05	06/29/05 06/30/05			amy
	3	39,978,883.33	40,000,000.00 39,978,883.33	2.715	PURC	06/30/05	40 07/07/05 06/30/05	40	19	40769 TREASURY BILLS
-49,881,125.00		-118,875.00		3.178		06/29/05	06/28/05 06/29/05			amy
	0	49,881,125.00	50,000,000.00 49,881,125.00	3.170	PURC	06/29/05	40 07/26/05 06/29/05 PURC	40	19	40768 BOA CP
-19,952,150.00	0	-47,850.00		3.198		06/28/05	06/28/05 06/28/05			amy
	0	19,952,150.00	20,000,000.00 19,952,150.00	3.190	PURC	06/28/05	87 07/25/05 06/28/05	87	19	40767 FEDERAL HOME LOAN DISC
-49,802,611.11		-197,388.89		3.243		06/28/05	06/28/05 06/28/05			amy
	1	49,802,611.13	50,000,000.00 49,802,611.11	3.230	PURC	06/28/05	40 08/11/05 06/28/05	40	19	40766 BOA CP
-50,000,000.00				3.270		06/27/05	06/27/05 06/27/05			amy
	D	50,000,000.00	50,000,000.00 50,000,000.00	3.270	PURC	06/27/09	41 07/20/05 06/27/05 PURC 3.270	41	19	40765 WFB CD
1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1				1	-		1	1	1	
SETTLEMENT	AMOR	PREM / (DISC)	ORIGINAL FACE	YIELD	TYP YIELD	SETTLE	CASH DATE /ENTRY	DATE	CASH	
(GAIN) /LOSS	E (INTEREST)	BOOK VALUE	PAR VALUE	TXN COUPON	TXN	TRADE/	BANK BROK MATURITY TRADE/	BROK	BANK	INV # DESCRIPTION/POOL#



* ACTIVE TRANSACTIONS *

TYPE/ WEIGHTED
TXN# YIELD

PURC (26) SALE (7) MAT (19)

CITY/COUNTY OF SAN FRANCISCO

	(H)	3C 361	# E	CT
2.95	2.96	3.23	PAR WEIGHTED YIELD	IVE TRAN
2.955 -740000000.00 19)	LE 2.963 -246000000.00	RC 3.238 855,000,000.00	D PAR VALUE	ACTIVE TRANSACTIONS *
			ORIGINAL FACE VALUE	MR. DA
-737421200.56	-245293652.33	853,042,093.68 -1,957,906.32	RIGINAL FACE PREMIUM/ AMORTIZATION/ (GAIN)/ VALUE BOOK VALUE (DISCOUNT) (ACCRETION) (INTEREST) LOSS	M R. DANIEL DALY 4 15-5 34-448/ DETAL TRANSACTION REPORT - FIXED INCOME 66/01/05 TO 06/30/05 REPORT GRAND TOTALS ASSETS
	706,347.67	-1,957,906.32	PREMIUM/ AMORTIZATION (DISCOUNT) (ACCRETION)	L D A L Y 4 1 5 NANSACTION REPORT - FI 06/01/05 TO 06/30/05 REPORT GRAND TOTALS ASSETS
			AMORTIZATION/ (ACCRETION)	XED INCOME
-3,136,555.01	-988,059.63		(INTEREST)	œ.
	-13,221.31		(GAIN) / LOSS	RUN: 07/0
737,978,956.13	-13,221.31 246,294,308.27	-853,042,093.68	SETTLEMENT	PAGE: 4



BANK BROK MATURITY TRADE/ TXM COUPON PAR VALUE BOOK VALUE (INVERSEY)
CASH DATE BENTRY SETTLE TYP YIELD ORIGINAL FACE FREM / (DISC) AMOUNT (ACCEST) CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
06/01/05 TO 06/30/05 FUND: SETTLEMENT DATE BASIS 100 POOLED FUNDS PAGE: 5 RUN: 07/02/05 00:00:46 (GAIN) /LOSS

SETTLEMENT

758.33

USER

INV # DESCRIPTION/POOL#

40511 PUBLIC TIME DEPOSIT

19 07/16/05 06/30/05 INTR 3.000 06/30/05 07/01/05 06/30/05 3.000

* ACTIVE TRANSACTIONS *



		-758.33						3.000	INTR
(GAIN) / SETTLEMENT	(GAIN) / LOSS	(INTEREST)	AMORTIZATION/ (ACCRETION)	PREMIUM/ ANORTIZATION/ BOOK VALUE (DISCOUNT) (ACCRETION) (INTEREST)	BOOK VALUE	PAR VALUE ORIGINAL FACE BOOK VALUE (DISCOUNT) (ACCESTION) (INTEREST) YIELD PAR VALUE VALUE BOOK VALUE (DISCOUNT) (ACCESTION)	D PAR VALUE	TYPE/ WEIGHTED TXN# YIELD	TYPE/
PAGE: 6 RUN: 07/02/05 00:00:46	RUN: 07	4 8 7	RANCISC 5 - 5 5 4 - 4. EXED INCOME	N T Y O F S A N F L D A L Y 4 1: RANSACTION REPORT - F: 06/01/05 TO 06/30/05 REPORT GRAND TOTALS ASSETS	CITY/COUNTY OF SAN FRANCISCO NR. DANIEL DALLY 415-554-4487 DETALL PRANSACTION REPORT - EYXED INCOME 06/01/05 70 06/30/05 REPORT GRAND TOTALS ASSETS	CITY/C MR. DA DET	CTIONS *	* ACTIVE TRANSACTIONS	* ACT



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P. Daly

August 5, 2005

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. <u>To highlight the activities of our portfolio during the past month</u>, the results reflect earnings of the pooled portfolio.

Interest Received\$6,427,094Earned Interest YieldTotal Net Earnings\$8,025,236Pooled Funds3.202%Average Age of Portfolio40 DaysAll Funds3.202%

Total cost of the securities on hand July 31, 2005 was \$3,019,289,412 with a market value of \$3,031,352,230 plus fixed assets accrued earnings of \$1,141,328.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of July 31, 2005. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

- Interest received and earnings for the month of July 2005, earned interest yield and end of period portfolio balance and yield.
- 2. Recap of amounts invested in each type of investment.
- Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on July 31, 2005.
- 4. General journal detailing purchases, sales, and interest activities during the month of July 2005.

Very truly yours.

José Cisneros Treasurer DOCUMENTS DEPT.

AUG 1 2 2005

SAN FRANCISCO PUBLIC LIBRARY

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.) Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., J. Grazioli

Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies

CDIAC



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

ORTFOLIO STATISTICS 7/01/05 THROUGH 7/31/05

PAGE: 1 RUN: 08/03/05 07:28:04

ALL FUNDS

NET PORTFOLIO YIELD, 365-DAY BASIS:	WEIGHTED AVERAGE DAYS TO CALL:	WEIGHTED AVERAGE DAYS TO MATURITY:	WEIGHTED AVERAGE YIELD AT END OF PERIOD:	CURRENT AMORTIZED BOOK VALUE:	END OF PERIOD PORTFOLIO BALANCE:	EARNED INCOME YIELD THIS PERIOD:	AVERAGE DAILY PORTFOLIO BALANCE:	TOTAL NET EARNINGS THIS PERIOD:	TOTAL INCOME RECEIVED IN THIS PERIOD:	
	39.85	39.85	3.264	3,019,189,412.27	3,019,189,412.27	3.202	2,950,764,314.63	8,024,941.91	6,426,960.61	ASSETS LIABILITIES ASSETS
	.00	.00	.000	.00	.00	.000	.00	.00	.00	URITIES
	350.00	350.00	3.853	100,000.00	100,000.00	3.460	100,000.00	293.89	133.33	ASSETS LIABILITIES
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	POSITS
3.202	N/A	N/A	3.264	N/A 3,019,289,412.27	3,019,289,412.27	3.202	2,950,864,314.63	8,025,235.80	6,427,093.94	TOTAL



MR. DANIEL DALY 415-554-4487
INVESTMENT INVESTMENT INVESTMENT OF YEAR STANDING AS OF 7/31/05
PAJOR SORTENT OF BASIS

RUN: 08/04/05 00:02:42

SETTLEMENT DATE BASIS
CUPN TRDNG
RATE YIELD

BOOK

PAR VALUE SHARES

BOOK VALUE

SUMMARY DESCRIPTION

(Inv	(Inv	VII)	(Inv	(Inv	(Inv	(Inv	
Туре	Туре	Type	Туре	Туре	Type	Type	
101	91	81	44	43	41	11	
(Inv Type) 1010 PUBLIC TIME DEPOSIT	(Inv Type) 91 NEGOTIABLE C.D.'S	(Inv Type) 81 COMMERCIAL PAPER DISC	(Inv Type) 44 FMC DISCOUNT NOTES	(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	(Inv Type) 41 FNMA DISCOUNT NOTES	(Inv Type) 11 TREASURY BILLS	
				C NOTES			
.00%(C) REPORT TOTALS ASSETS FIXED	10.40%(C)	20.75%(C)	17.64%(C)	16.26%(C)	17.22%(C)	17.73%(C)	
3.800 **==== 3.197	3.238	3.302	3.226	3.140	3.179	3.088	
3.800 ===== 3.220 ======	3.238	3.320	3.253	3.160	3.179 3.205	3.128	
3.800 3.800 100.000 	3.238 3.238 100.000	99.460	99.193	3.160 99.380	99.201	98.740	
3.800 3.800 100.000 100.000.00 100.000.00 100.000.0	314,000,000.00	630,000,000.00	537,000,000.00	494,000,000.00	524,000,000.00	542,000,000.00	
100,000.00	314,000,000.00	626,600,424.99	532,664,695.02	490,938,272.77	519,815,471.12	535,170,548.37	



INVESTMENTS OUTSTANDING AS OF 07/31/05 MAJOR SORT KEY IS ICC#

PAGE: 1 RUN: 08/04/05 00:02:44

0.00	SUNGARD	99.8881944444	41,695,943.33	3.1629	000	40			
27 200 24	SUNGARD	99.93194444444	15,964,777.78	3.1770	100	19	313589KV4	748 FNMA DISCOUNT NOTES	A 40748
8,835.55	15,497.78	15,989,111.11	16,000,000.00	3.1700	100	19	313589KL6	FP	A 40798
	SUNGARD	99.95138888889	19,938,555.56	3.1697	000	40			
7,833.33	43,888.89	19,990,277.78	20,000,000.00	3.1600	100	19	313589KG7	F	A 40775
8,375.00	165,229.17	24,989,062.50	25,000,000.00	3.0900	100	19	313589KF9	05/16/05 08/10/05	V 4017
	SUNGARD	99.95625000000	49,630,916.67	3.1130	000	40			
16,750.00	330,458.33	49,978,125.00	50,000,000.00	3.0900	100	19	313589KF9	FI	A 40714
10,050.00	198, 275.00	29,986,875.00	30,000,000.00	3.0900	100	19	313589KF9	05/16/05 08/10/05	A 40713
	SUNGARD	99.95625000000	49,630,916.67	3.1130	000	40			
16.750.00	330.458.33	49.978.125.00	50.000.000.00	3.0900	100	19	313589KF9	712 FNMA DISCOUNT NOTES	A 40712
3,155.55	12,327.78	9,996,111.11	10,000,000.00	3.1700	100	19	313589KE2	12	A 40791
6,266.66	43,888.89 SUNGARD	19,992,222.22	19,942,066.67	3.1600	000	40	313589KE2		V 407
-190,961.79		99.26638000000	535,170,548.37	3.1278					
17,889.15	3,026,306.57	538,023,782.30	542,000,000.00	3.0885	N.	17.75% (M	<u></u>	SUBTOTAL (Inv Type) 11 TREASURY BILLS	SUBT
-1,105.93	SUNGARD	98.92478813559	49,417,250.00	3.3693	000	40		07/22/05 11/25/05	
	46,250.00	49,462,394.07	50,000,000.00	3.3300	100	19	912795WB3	TR	A 40802
-3,473.45	SUNGARD	98.92478813559	14,825,866.67	3.3033	000	40			
	16,325.00	14,838,718.22	15,000,000.00	3.2650	100	19	912795WB3	TR	A 40797
-40.578.26	287,076.33 SUNGARD	98.92478813559	49.215.896.00	3.0850	000	40	912795WB3	738 TREASURY BILLS 05/26/05 11/25/05	A 40/38
-40,578.26	SUNGARD	98.92478813559	49,215,896.00	3.1341	000	40			
	287,076.33	49,462,394.07	50,000,000.00	3.0850	100	19	912795WB3	TR	A 40737
-40.578.26	SUNGARD	98.92478813559	49.215.896.00	3.1341	000 100	40	912/95WB3	05/26/05 11/25/05	A 40/36
-40,578.26	SUNGARD	98.92478813559	49,215,896.00	3.1341	000	40			
	287,076.33	49,462,394.07	50,000,000.00	3.0850	100	19	912795WB3	Ħ	A 40735
	SUNGARD	99.23630617978	49,585,444.50	3.3074	000	40	O A E C O O V A A O	07/28/05 10/27/05	
-9,476.72	SUNGARD	99.42371323529	49,345,555.56	3.0803	000	40			
	375,777.78	49,711,856.62	50,000,000.00	3.0400	100	19	912795VU2	Ħ	A 40691
-11,082.65	SUNGARD	99.48616803279	49,383,333.33	3.0375	000	40	0100000	05/04/05 09/29/05	V 40000
-3,510.00	370 833 34	99.54861111111	26, 833, 833.75	3.0538	000	197	013706975		
	47,801.25	26,878,125.00	27,000,000.00	3.0350	100	19	912795VS7	TH	A 40779
	SUNGARD	99.92187500000	49, 457, 840.28	2.9672	000	43			
1,701.39	501.395.83	49.960.937.50	50.000.000.00	2.98/2	100	195	912795VI.2	643 TREASURY BILLS	A 40643
1,701.39	501,395.83	49,960,937.50	50,000,000.00	2.9350	100	19	912795VL2	TR	A 40642
		THE PERSON NAMED IN COLUMN	0000	1 E1 E1 E	SALE	DAOA		ODA FORCAGO MAIONILL DALD	NODE
CURR ACCR INT UNREALIZED GAIN	CURR ACCR INT	MARKET VALUE	PAR/SHARES	CPN RATE		BANK	CUSIP		INVEST



PAGE: 2 RUN: 08/04/05 00:02:44

INVESTMENTS OUTSTANDING AS OF 07/31/05 MAJOR SORT KEY IS ICC#

-5,034.72	SUNGARD	99.7722222222	49,621,187.50	3.1589	0 000	4		05/31/05 08/26/05	
	269,958.33	49,886,111.11		3.1350		313385KX3 1	3133	40744 FEDERAL HOME LOAN DISC NOTES	A 40
-1.000.00	22,500.00 SUNGARD	99.83600000000	49,896,500.00	3.2400	7 000	97 87	010		
-3,150.00	SUNGARD	99.83600000000	34,737,791.66	3.1234			2	40806 FEDERAL HOME LOAN DISC NOTES	A 40
	207,958.34	34,942,600.00	35,000,000.00	3.1000		313385KQ8 19	3133	40734 FEDERAL HOME LOAN DISC NOTES	A 40
-4.500.00	297, 083.33	99.83600000000	49.625.416.67	3.1234	7 000	313333NQ8 19	O E O	05/24/05 08/19/05	
-2,600.00	SUNGARD	99.85422222222	29,766,054.17	3.1092			2		A 40
	192,812.50	29,956,266.67	30,000,000.00	3.0850		313385KN5 19	3133	40725 FEDERAL HOME LOAN DISC NOTES	A 40
-3,888.89	SUNGARD	99.8724444444	39,693,633.33	3.0534	7 000	87		05/16/05 08/15/05	
-748.61	SUNGARD	99.89977777778	34,928,220.83	3.2166		95VI-0 10	بد د. د.	40716 FEDERAL HOME LOAN DISC NOTES	A 40
	37,450.00	34,964,922.22	35,000,000.00	3.2100		313385KH8 19	3133	40794 FEDERAL HOME LOAN DISC NOTES	A 40
-320.83	SUNGARD	99.89977777778	14,967,900.00	3.2169			9	07/19/05 08/12/05	
-566.66	SUNGARD	14 994 966 67	15,919,140.00	3.1311		313385KH8 19	بد در در	40793 FEDERAL HOME LOAN DISC NOTES	A 40
	70,493.33	11,989,066.67	12,000,000.00	3.1100		313385KG0 19		40743 FEDERAL HOME LOAN DISC NOTES	A 40
-2,562.50	SUNGARD	99.91800000000	40,641,113.33	3.0568				04/28/05 08/10/05	
- 404	327.829.17	40.966.380.00	41.000.000.00	3.0300		313385KF2 19		40686 FEDERAL HOME LOAN DISC NOTES	A 40
164 44	10,038.33	18,986,151.11	19,000,000.00	3.1730	2 DOO	313385KE5 19	SLS	07/26/05 08/09/05	0.00
-2,277.77	SUNGARD	99.9271111111	40,644,564.17	3.0565			2	04/28/05 08/09/05	
	327,829.16	40,970,115.56	41,000,000.00	3.0300		313385KE5 19	3133	40685 FEDERAL HOME LOAN DISC NOTES	A 40
-129.17	SUNGARD	99.98177777778	30,922,723.89	3.2130	5 000	4		07/06/05 08/03/05	
	71,756.39	30,994,351.11	31,000,000.00	3.2050	9 100	313385JY3 1		40773 FEDERAL HOME LOAN DISC NOTES	A 40
				-					
		99.83207700000	519,815,471.12	3.2047					
755,279.42	2,549,331.40	523,120,081.94	524,000,000.00	3.1790	* (M)	17.26% (M	T NOTES	SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES	SUB
	SUNGARD	99.47883333333	39,519,444.44	3.5021	7 000	80			
199.044.44	73.044.45	39.791.533.33	49,640,055.56	3.4547	9 100	313589PG2 19	بد د د	40788 FUMA DISCOUNT NOTES	A 40
148,958.33	52,097.22	49,841,111.11	50,000,000.00	3.4100		313589MP5 19		40799 FEDERAL NATL MTG ASSN DISC N	A 40
	SUNGARD	99.6822222222	29,633,150.00	3.2295				05/20/05 10/05/05	
77,458.34	194,058.33	29,904,666.67	30,000,000.00	3.1953		43 313589MP5 19	313	40728 FNMA DISCOUNT NOTES	A 40
49,976.66	131,315.56	21,937,972.22	22,000,000.00	3.1600		313589MG5 19	3135	40742 FNMA DISCOUNT NOTES	A 40
	SUNGARD	99.7180555556	20,764,053.33	3.1959	3 000			05/23/05 09/28/05	
47.705.00	129.033.34	20 940 791 67	21 000 000 00	3.1600		313589MC5 19	بر بر بر	A0730 FWMA DISCOUT MOTES	A 40
39,666.67	119,000.00	19,950,416.67	20,000,000.00	3.1500		313589LZ4 19	3135	40741 FNMA DISCOUNT NOTES	A 40
	SUNGARD	99.86388888889	49,523,625.00	3.1197		40			
52,111.11	356,208.33	49,931,944.44	50,000,000.00	3.0900	9 100	313589LA9 1	3139	40703 FNMA DISCOUNT NOTES	A 40
	SINGARD	99 8881944444	27 808 900 00	3 1716	000	T MANCOCCTC	0.10	MOLDO EMEN DISCOUNT MOLES	
25.044.44	134.750.00	27 968 694 44	28 000 000 00	3 1500	100	89KVA 1	2128		40
UNREALIZED LOSS		MARKET PRICE	BOOK					PURC	NUMBER
UNREALIZED GAIN	CURR ACCR INT	MARKET VALUE	PAR/SHARES	CPN RATE	K FUND	CUSIP BANK	CC	INVEST DESCRIPTION	NNI



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 07/31/05 MAJOR SORT KEY IS ICC#

PAGE: 3 RUN: 08/04/05 00:02:44

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	40766	40749	SUBTOL		40803		40810		40808	10.01	40781	40729		40732		40704	40740	10776	40727		40719		40807	40793	000	40731		40784		40780	40702		SUBTOTA		40785	INVEST
06/28/05 08/11/05	BOA CP	US BANCORP CP	SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES	07/22/05 10/31/05	FMC DISCOUNT NOTES	07/28/05 10/25/05	FMC DISCOUNT NOTES	07/27/05 10/25/05	FMC DISCOUNT NOTES	07/11/05 10/18/05	SALC DISCOLLING SOURCE CO/81/01 CO/02/CO	FMC DISCOUNT NOTES	05/23/05 10/04/05	FMC DISCOUNT NOTES	05/11/05 09/20/05	FMC DISCOUNT NOTES	05/18/05 09/16/05	CO/FF/60 CO/FF/CO	FMC DISCOUNT NOTES	05/16/05 09/14/05	FMC DISCOUNT NOTES	07/27/05 08/23/05	FMC DISCOUNT NOTES	07/20/05 08/16/05	05/23/05 08/16/05	FMC DISCOUNT NOTES	07/12/05 08/09/05	FMC DISCOUNT NOTES	07/11/05 08/09/05	EMC DISCOUNT NOTES	FMC DISCOUNT NOTES		SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC	07/13/05 10/18/05	FEDERAL HOME LOAN DISC NOTES	DESCRIPTION PURCHASE MATURITY DATE
000000000000000000000000000000000000000	2411040330	91160AV82			313397NR8		313397NK3		313397NK3	21339/NC1	21220201	313397NC1		313397MN8		313397LY5	313397113		313397LS8		313397LS8		313397KU4	31339/KMZ		313397KM2		313397KE0	O TO TO TAKE O	313397680	313397KE0				S 313385NC6	CUSIP
40	44	19	17.64% (M)	40	19	43	19	43	19	4 L L	43	19	43	19	43	19	40	2 00	19	87	19	87	19	89	43	19	43	19	80 1	100	19		16.27%(M	87	19	BANK
000	1000	100)	000	100	000	100	000	100	000	000	100	000	100	000	100	000	000	100	000	100	000	100	000	000	100	000	100	000	100	100		~	000	100	FUND
3.2428	3.1675	3.1500	3.2265	3.5245	3.4900	3.5305	3.5000	3.5309	3.5000	3 4219	3.2744	3.2300	3.2079	3.1700	3.1868	3.1500	3.1735	3.1729	3.1400	3.1633	3.1300	3.3182	3.3100	3.2200	3.1229	3.1000	3.1778	3.1700	3 1831	3 1750	3.0650	3.1390	3.1403	3.3500	3.3200	CPN RATE YTM TR
49,802,611.11	14,917,312.50	15,000,000.00	537,000,000.00 532,664,695.02	49,510,430.56	50,000,000.00	9,913,472.22	10,000,000.00	29,737,500.00	30,000,000.00	23,000,000.00	49,322,597.22	50,000,000.00	5,929,203.33	6,000,000.00	11,861,400.00	12.000.000.00	49,472,305,56	49,481,027.78	50,000,000.00	49,473,986.11	50,000,000.00	10,972,692.50	11,000,000.00	49 879 250 00	9,926,805.56	10,000,000.00	34,913,705.56	35,000,000.00	49.872.118.06	50 000 000 00	50,000,000.00	490,930,272.77	494,000,000.00	44,597,450.00	45,000,000.00	PAR/SHARES BOOK
99.90472222222	99.93330555556	14,989,995.83	534,800,200.00 99.59035400000	99.11527777778	49,557,638.89	99.20194444444	9,920,194.44	99.2019444444	29.760.583.33	00 26766666667	99.26766666667	49,633,833.33	99.39911111111	5,963,946.67	99.5444444444	11.945.333.33	49,/90,444.44	99.59911111111	49,799,555.56	99.5991111111	49,799,555.56	99.7995555556	10,977,951.11	49,931,000.0/	99.863333333333	9,986,333.33	99.92711111111	34,974,488.89	99.9271111111	79 963 555 56 99.92/11111111	49,963,555.56	33.01/0//00000	493,096,358.90	99.2676666667	44,670,450.00	MARKET VALUE
SUNGARD	SUNGARD	73,500.00	2,178,469.97	SUNGARD	48,472.22	SUNGARD	3,888.89	SUNGARD	14.583.33	45,482.50	SUNGARD	327,486.11	SUNGARD	36,983.34	SUNGARD	86.100.00	SINGARD	SUNGARD	327,083.33	SUNGARD	334,736.11	SUNGARD	5,056.94	SINGARD	SUNGARD	60,277.77	SUNGARD	61,638.89	SUNGARD	92 604 16	353,326.38		2,191,179.72	SUNGARD	78,850.00	CURR ACCR INT PRICE SOURCE
-2,777.78	-816.67		12,033.33 -54,998.32	-1,263.89			2,833.33		8.500.00	498.33	-16,250.00		-2,240.00		-2,166.67	0,044.40	-8.944.45	-8,555.55	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	-9,166.66			201.67	-1.250.00	-750.00		-855.56		-1.166.66	-2,300.00	3 300 00	100,000.00	.00	-5,850.00		UNREALIZED GAIN UNREALIZED LOSS



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 07/31/05 MAJOR SORT KEY IS ICC#

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-6,256.19	SUNGARD	99.98748762612	50,000,000.00	3.3200	000	41		07/13/05 08/29/05	
-6,615.87	87.611.11	49.993.743.81	50.000.000.00	3.3200	100	19	9497P2YU5	40787 WFB CD	>
	113,541.67	49,993,384.13	50,000,000.00	3.2700	100	19	9497P2XJ1	07/07/05 08/23/05	5
-1,795.06	SUNGARD	99.99281976847	25,000,000.00	3.2600	000	41			
-4,073.73	43 013 89	24 998 204 94	25 000,000.00	3 2600	100	19	9497P2YT8	40786 WFB CD	Þ
1 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	298,620.00	41,995,324.27	42,000,000.00	3.1600	100	40	06050GMC1	05/12/05 08/12/05	3
-2,491.31	SUNGARD	99.99169564888	30,000,000.00	3.2100	000	41			
	107,000.00	29,997,508.69	30,000,000.00	3.2100	100	19	9497P2UN5	40762 WFB CD	Þ
-2,340.54	SUNGARD	99.99244986291	31,000,000.00	3.2100	000	41			
-3,205.02	110 566 67	99.98965121344	31,000,000.00	3.1200	100	19	9497P2UP0	40761 WFB CD	Þ
	204,186.67	30,996,794.98	31,000,000.00	3.1200	100	19	90531AET9	40/24 UNION BANK CD	4
-1,453.35	73,350.00 SUNGARD	29,998,546.65 99.99515551514	30,000,000.00	3.2600	100	19 76	16144PBW6	JP MORGAN 07/05/05	
		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1							
-44,323.62		99.72190700000	626,600,424.99	3.3199					
4,200.00	1,687,715.29	628,248,016.66	630,000,000.00	3.3020	3	20.738(M)		SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC	S
	SUNGARD	99.18100000000	44,596,187.50	3.5821	000	40		0//25/05 10/24/05	
4,200.00	31,062.50	44,631,450.00	45,000,000.00	3.5500	100	19	10X040990	40804 BOA CP	≥
-1,111.11	SUNGARD	99.52361111111	39,757,511.11	3.4308	000	40		07/18/05 09/20/05	
	53,044.44	39,809,444.44	40,000,000.00	3.4100	100	19	0660P0WL3	40792 BOA CP	Þ
-955.56	SUNGARD	99.59030555556	39,772,666.67	3.4295	000	40		07/15/05 09/13/05	
	64,411.11	39,836,122.22	40,000,000.00	3.4100	100	19	0660P0WD1	40790 BOA CP	A
-816.66	SUNGARD	99.599833333333	34.801.083.33	3.4295	000	40	COOCTONCE		
-3,300.00	SUNGARD	34 859 841 67	29,831,233.33	3.3388	1000	101	066000003	40789 BOA CP	Þ
	69,166.67	29,897,100.00	30,000,000.00	3.3200	100	19	9497F0W65	40778 WFB CP	A
-1,973.61	SUNGARD	99.72369444444	34,892,200.00	3.3704	000	46			
	13,066.67	34,903,293.06	35,000,000.00	3.3600	100	19	90485JVW0	40811 UNION BANK CP	Α
- n AAA An	00.625.00	49,866,611.11	49 666 430 56	3.2900	000 T00	4 L	700000000000000000000000000000000000000	40/5/ BOA CF	3
-3,666.67	SUNGARD	99.79038888889	49,843,694.44	3.3204	000	46			
	55,166.67	49,895,194.44	50,000,000.00	3.3100	-100	19	90485JVP5		A
-4,155.55	SUNGARD	99.79038888889	39,844,244.44	3.2727	000	41	430031646	07/11/05 08/23/05	2
-3,972.23	SUNGARD	99.79038888889	49,784,583.33	3.3143	000	44	0.40750104	07/07/05 08/23/05	
	114,583.34	49,895,194.44	50,000,000.00	3.3000	100	19	91160AVP4	40777 US BANK CP	A
-6,750.00	SUNGARD	99.82850000000	49,565,500.00	3.1877	000	40		05/12/05 08/19/05	
	355,500.00	49,914,250.00	50,000,000.00	3.1600	100	19	0660P0VK6	40706 BOA CP	A
-5.833.33	209, 327.70 SUNGARD	99.86661111111	49.669.611.11	3.1508	000	40	0.400,000	40745 BOA CE 05/31/05 08/15/05	>
-2,750.00	SUNGARD	99.89519444444	49, 855, 555, 56	3.2594	000	4			
	94,791.66	49,947,597.22	50,000,000.00	3.2500	100	19	9497F0VC3	40782 WFB CP	Þ
CMN DDD DDD DOOD		SPANET SAFEE	ACON.	1111111	OATE	5000		NOMBER PONCHASE MAIONILL DAIR	
UNREALIZED GAIN	CURR ACCR INT UNREALIZED	MARKET VALUE	PAR/SHARES	CPN RATE		BANK	CUSIP		з н



MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 07/31/05
MAJOR SORT KEY IS ICC#

		29		259	
GRAND	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	40800 PUBLIC TIME DEPOSIT 07/16/05 07/16/06	SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	40758 BOA CD 06/17/05 08/30/05	INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE
GRAND TOTAL	DEPOSIT			06050GNF3	CUSIP
	.00% (M)	19	10.36%(M)	3 19 40	BANK
	_	100		100	FUND
3.1967	3.8000	3.8000	3.2382		FUND CPN RATE SAFE YTM TR
3041100000.00 3019289412.27	100,000.00	100,000.00	3.2382 314,000,000.00 313,967,551,59 3.2382 314,000,000.00 99.98966600000		E PAR/SHARES BOOK
3041100000.00 3031352229.95 3019289412.27 99.67946600000	96,238.56 96.23855600000	100,000.00 96,238.56 100,000.00 96.2385555556	14,000,000.00 313,967,551.59 14,000,000.00 99.98966600000	25,000,000.00 24,996,384.66 25,000,000.00 99.98553864427	MARKET VALUE MARKET PRICE
 12,774,499.35	168.89	168.89 SUNGARD	1,141,327.51	103,437.50 SUNGARD	CURR ACCR INT
 789,401.90 -359,587.17	-3,761.44	-3,761.44	-32,448.41	-3,615.34	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS



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R. DANIEL DALY 415-554-4487 INVESTENDALY INVESTENDA OFFINORS OFFINORS OF 7/31/05 NAJOR SOFFEETS COT 7/31/05

SETTLEMENT DATE BASIS

PAGE: 1 RUN: 08/04/05 00:02:42



(SIRPT)

CITY/COUNTY OF SAN FRANCISCO MR. DALLY 415-554-448 INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 7/31/05 MAJOR SOFTEMENT DATE BASIS

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626,600,424.99	630,000,000.00	99.460	3.320	3.302		% (C)	20.75%(C	,,	81 COMMERCIAL PAPER DISC	COMMERCIA	/pe) 81	(Inv Type)	SUBTOTAL	SC
34,892,200.00 29,831,233.33 34,801,083.33 39,772,666.67 39,757,511.11 44,596,187.50	35,000,000.00 30,000,000.00 35,000,000.00 40,000,000.00 40,000,000.00 45,000,000.00	99.692 99.437 99.432 99.432 99.394 99.103	3.370 3.339 3.429 3.429 3.431 3.582	3.360 3.320 3.410 3.410 3.410	000000	07/28/05 07/07/05 07/14/05 07/15/05 07/18/05 07/25/05	08/30/05 09/06/05 09/12/05 09/13/05 09/13/05 09/20/05 10/24/05	000 100 100 100 100 100 100	90485JVW0 9497F0W65 0660P0WC3 0660P0WD1 0660P0WL3 0660P0XQ1		SANK CP	UNION BANK CP WFB CP BOA CP BOA CP BOA CP BOA CP	40811 40778 40778 40790 40790 40792 40804	****
14,917,312.50 49,802.611.11 49,855.555.56 49,669.611.11 49,565.500.00 49,784.583.33 39,484.244.44 49,843.666.430.56	50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	99.449 99.605 99.711 99.339 99.131 99.569 99.611 99.687	3.167 3.243 3.259 3.151 3.188 3.314 3.314 3.320 3.3320	3.150 3.230 3.250 3.130 3.160 3.300 3.310 3.310 3.320		06/06/05 06/28/05 06/28/05 07/11/05 05/12/05 07/07/05 07/11/05 07/20/05		1000	91160AV82 0660P0VB6 9497F0VC3 0660P0VF7 0660P0VK6 91160AVP4 9497F0VP4 9497F0VP4 9497F0VP5		ORP CP	US BANCORP CP BOA CP BOA CP BOA CP BOA CP US BANK CP WFB CP UNION BANK CP UNION BANK CP	40749 40766 40782 40745 40706 40777 40783 40796 40757	~~~~~~~
532,664,695.02	537,000,000.00	99.193	3.253	3.226		&(C)	17.64%(C		UNT NOTES	SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES	/pe) 44	(Inv Ty	UBTOTAL	SI
49,322,597.22 22,785,582.50 29,737,500.00 9,913,472.22 49,510,430.56	50,000,000.00 23,000,000.00 30,000,000.00 10,000,000.00	98.645 99.068 99.125 99.135 99.021	3.274 3.422 3.531 3.531 3.525	3.230 3.390 3.500 3.500 3.490	0000	05/20/05 05/20/05 07/11/05 07/27/05 07/28/05 07/22/05		0001	313397NC1 313397NC1 313397NK3 313397NK3 313397NK3	NOTES NOTES NOTES			40729 40781 40808 40810 40803	AAAA
49,473,986.11 49,481,027.78 49,481,027.78 49,472,305.56 11,861,400.00 5,929,203.33	50,000,000.00 50,000,000.00 50,000,000.00 12,000,000.00 6,000,000.00	98.948 98.962 98.945 98.845	3.163 3.173 3.173 3.173 3.187	3.130 3.140 3.140 3.150 3.170	00000	05/16/05 05/18/05 05/18/05 05/18/05 05/11/05	09/14/05 09/14/05 09/16/05 09/20/05	100000	313397LS8 313397LS8 313397LU3 313397LU3 313397LY5	NOTES NOTES NOTES	DISCOUNT DISCOUNT DISCOUNT DISCOUNT DISCOUNT	FMC DIS	40719 40727 40727 40726 40704	
49,612,618.06 49,872,118.06 34,913,705.56 9,926,805.56 49,879,250.00	50,000,000.00 50,000,000.00 35,000,000.00 10,000,000.00 50,000,000.00	99.225 99.744 99.753 99.268 99.759	3.089 3.183 3.178 3.123 3.228	3.065 3.175 3.170 3.100 3.220	000000	05/10/05 07/11/05 07/12/05 07/12/05 05/23/05 07/20/05		0001	313397KE0 313397KE0 313397KE0 313397KM2 313397KM2	NOTES NOTES NOTES NOTES			40702 40780 40784 40731 40795	****
490,938,272.77	494,000,000.00	99.380	3.160	3.140		& (C)	S 16.26%(C	C NOTE	(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	FEDERAL H	тре) 43	(Inv Ty	SUBTOTAL	15
49,625,416.67 34,737,791.66 49,896,500.00 49,621,187.50 44,597,450.00	50,000,000.00 35,000,000.00 50,000,000.00 50,000,000.00 45,000,000.00	99.251 99.251 99.793 99.242 99.105	3.123 3.123 3.247 3.259 3.350	3.100 3.100 3.240 3.135 3.320	000000	05/24/05 05/24/05 05/27/05 07/27/05 05/31/05 07/13/05	08/19/05 08/19/05 08/19/05 08/19/05 08/26/05 10/18/05	100	N 313385KQ8 N 313385KQ8 N 313385KQ8 N 313385KX3 N 313385KX3	LOAN DISC LOAN DISC LOAN DISC LOAN DISC LOAN DISC		FEDERAL HOME FEDERAL HOME FEDERAL HOME FEDERAL HOME FEDERAL HOME	40733 40734 40806 40744 40785	****
BOOK VALUE	PAR VALUE SHARES	BOOK	TRDNG	CUPN	SAF/	PURCHASE DATE	MATURITY (TICKER)	FUND NO.	CUSIP		TION	DESCRIPTION	INVSMT	н



NO.

DESCRIPTION

M R MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 7/31/05

RUN: 08/04/05 00:02:42

FUND NO. MATURITY PURCHASE SAF/ SETTLEMENT DATE BASIS CUPN

MAJOR SORT KEY IS ICC#

(TICKER)

DATE PURP RATE

YIELD TRDNG

PRICE BOOK

PAR VALUE SHARES

	SUE	Þ	SUE	ď	Þ	Þ	×	æ	æ	×	Þ	➣
	TOTAL	40800	TOTAL	40758 BOA	40787	40776	40786	40707	40762	40761	40724	40772
:	SUBTOTAL (INV Type) 1010 PUBLIC TIME DEPOSIT	40800 PUBLIC TIME DEPOSIT	SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	BOA CD	WFB CD	WFB CD	WFB CD	BOA CD	WFB CD	40761 WFB CD	40724 UNION BANK CD	40772 JP MORGAN CHASE CD
	010 PUBLIC TI	DEPOSIT	1 NEGOTIABLE								0	ASE CD
	ME DEPOSIT		C.D. 'S	06050GNF3	9497P2YU5	9497P2XJ1	9497P2YT8	06050GMC1	9497P2UN5	9497P2UP0	90531AET9	16144PBW6
REPORT TOTALS ASSETS	.00%(C)	100 07/16/06 07/16/05 000	10.40%(C)	100 08/30/05 06/17/05	100 08/29/05 07/13/05	100 08/23/05	100 08/12/05	100 08/12/05 05/12/05	100 08/11/05 06/22/05	100 08/10/05	100 08/10/05	100 08/08/05 07/05/05
OTALS FIXED	(0)	07/16/05	(C)	06/17/05	07/13/05	07/07/05	07/13/05	05/12/05	06/22/05	06/22/05	05/17/05	07/05/05
ED	0	000		000	000	000	000	000	000	000	000	000
3.197	3.800	3 800	3.238	3.310	3.320	3.270	3.260	3.160	3.210	3.210	3.120	3.260
3.220	3.800	3 800	3.238	3.310	3.320	3.270	3.260	3.160	3.210	3.210	3.120	3.260
99	3.800 100.000	3.800 3.800 100 000	3.238 100.000	3.310 100.000	3.320 100.000	3.270 100.000	3.260 100.000	3.160 100.000	100.000	100.000	3.120 100.000	3.260 100.000
3.197 3.220 99.283 3.041.100.000.00 3.019.889.442.27	100.000.00	100 000 00	314,000,000.00	25,000,000.00	50,000,000.00	50,000,000.00	25,000,000.00	42,000,000.00	30,000,000.00	31,000,000.00	31,000,000.00	30,000,000.00
3,019,289,412.27	100,000.00	100 000 00	314,000,000.00	25,000,000.00	50,000,000.00	50,000,000.00	25,000,000.00	42,000,000.00	30,000,000.00	31,000,000.00	31,000,000.00	30,000,000.00



MR. DANIEL DALY 415-554-4487
INVESTMENT OF SAN FRANCISCO
INVESTMENT INVENTORY
INVESTMENT INVENTORY
MAJOR SORT KEY 15. BANK

SETTLEMENT DATE BASIS

FUND MATURITY PURCHASE SAF/ CUPN TRDNG

BOOK

PAR VALUE

PAGE: 1 RUN: 08/04/05 00:02:42

				11 11 11 11								
100,000.00	100,000.00	3.800 3.800 100.000	3.800	3.800	FIXED	FI	ASSETS					
		SAMEST SCHOOL		11 11 11 11		TOTALS	REPORT TOTALS					
100,000.00	100,000.00	3.800 3.800 100.000	3.800	3.800		%(C)	100.00%(C)		EW YORK	SUBTOTAL (Bank Code) 19 BANK OF NEW YORK	(Bank	SUBTOTAL
			1 1 1 1 1	1 1 1 1								
100,000.00	100,000.00	100.000	3.800	3.800	000	07/16/05	100 07/16/06 07/16/05 000 3.800 3.800 100.000	100		A 40800 PUBLIC TIME DEPOSIT) PUBLIC	A 40801
		1 1 1 2 2 5		11111								
BOOK VALUE	SHARES	PRICE	YIELD	RATE	PURP	DATE	NO. (TICKER) DATE PURP RATE YIELD	NO.	CUSIP	PTION	. DESCRIPTION	NO.

A 40800 PUBLIC TI INVSMT NO.



CITY/COUNTY OF SAN FRANCISCO MR. DANIELD AALY 415-554-4487 DETALTPANSACTION REPORT - FYXED INCOME 07/01/05 TO 07/31/05 ETTILEMENT DATE BASIS FUND: 100 POOLED FUNDS

* ACTIVE TRANSACTIONS

PAGE: 1 RUN: 08/04/05 00:02:41

9,913,195.87		89,843.75		3.824	U	07/07/05	07/08/05			amy
18,750.00	-21,789.62	-9,910,156.25	-10,000,000.00	3.625	5 SALE	07/07/05	06/15/10	40	19	40754 T NOTE (99.5)
22,656.25	-21,789.62	-9,914,062.50	-10,000,000.00	3.625	5 SALE		06/15/10	40	19	40753 T NOTE (99.5)
9,913,195.87	-21,787.02	85,937.50	10,000,000.00	3.815			07/08/05		į	
49,138,792.50	-21 780 62	-9 914 062 50	-10 000 000 00	3.090	5 SAT.E	07/11/05	08/03/05	40	19	40752 T NOTE (99.5)
4	-138,792.50	-49,000,000.00	-49,000,000.00	3.090	5 MAT		07/11/05	41	19	40751 WFB CD
17.000.000.00	-00, 410.0/	-10, J1J, J0J.JJ	-10,000,000.00 -10,010,000.00	3.066	5 6	07/22/05	08/03/05	,		amy
35,000,000.00	96 416 67	16 013 503 33	177 000 000 00	3.060			08/03/05	40	1 9	amy 40740 FEDERAL HOME LOAN DISC
	-174,664.58	-34,825,335.42	-35,000,000.00 -34,825,335.42	3.045	5 MAT		07/14/05	43	19	40721 DEUTSCHE BK CP
35,000,000.00		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0070007000000000	3.060			08/03/05			amy
50,000,000.00	-168.743.75	-34.831.256.25	-35.000.000.00 -34.831.256.25	3.028	5 MAT	07/28/05	07/12/05	4. W	19	40720 DEUTSCHE BK CP
000000000000000000000000000000000000000	-305,180.56	-49,694,819.44	-50,000,000.00 -49,694,819.44	3.010	5 MAT		07/28/05	87	19	40718 FMC DISCOUNT NOTES
50 000 000 00	-301,000.00	-43,033,000.00	-30,000,000.00 -43,033,000.00	2.028	5 151		08/03/05	4	ţ	amy
50,000,000.00	301 000 00	10 600 000 00	50 000 000	3.015			08/03/05	D D	٥	40717 FMC DISCOUNT NOTES
	-245,833.33	-49,754,166.67	-50,000,000.00 -49,754,166.67	3.000	5 MAT		07/11/05	87	19	40710 FMC DISCOUNT NOTES
33,000,000.00	-10,,190.03	-36,036,009.11	-30,000,000.00 -32,002,009.11	3.005	5 5	07/13/05	08/03/05	id o		amy
20,000,000.00	-167 190 93	32 032 000 17	33 000 000 00	2.924			08/03/05	<u> </u>	10	ANTO FEDERAL HOME LOAN DISC
	-93,766.67	-19,906,233.33	-20,000,000.00 -19,906,233.33	2.910	5 MAT		07/07/05	87	19	40701 FEDERAL HOME LOAN DISC
50,000,000.00				3.007			08/03/05			amy
000000000000000000000000000000000000000	-286,541.67	-49,713,458,33	-50,000,000.00 -49,713,458.33	2.990	5 MAT		07/18/05	87	19	40700 FEDERAL NATL MTG ASSN
50.000.000.00	-239,873.00	-49, /40, 125.00	-50,000,000.00 -49,740,125.00	2.970	5 MAT	07/11/05	08/03/05	0	L 9	amy
45,000,000.00	350 035 00	100 100 00	60 000 000	3.056			08/03/05	0	10	Anny
	-235,600.00	-44,764,400.00	-45,000,000.00 -44,764,400.00	3.040	5 MAT		07/05/05	44	19	40692 US BANK CP
50,000,000.00	0.000	400000000000000000000000000000000000000	000000000000000000000000000000000000000	3.033	5 6	07/27/05	08/03/05			amy
22,000,000.00	-372 069 44	-49 627 930 56	-50 000 000 00	2.967			08/03/05	40	1 0	Ansa reperal Home Loan DISC
	-163,774.72	-21,836,225.28	-22,000,000.00	2.945	5 MAT		07/05/05	40	19	40659 FEDL HOME LN MTG CORP
49,935,777.78		477,500.00		2.893			07/15/05			amy
50,000,000.00	-413,833,33	-49.522.500.00	-50.000.000.00	2.865	5 SALE	07/21/05	08/03/05	40	19	amy 40651 TREASURY BILLS
	-611,173.61	-49,388,826.39	-50,000,000.00	2.635	5 MAT		07/21/05	40	19	40534 TREASURY BILLS
49,995,888.89		611,173.61					07/19/05			amy
451.39	-607,513.89	-49.388.826.39	-50.000.000.00	2.635	5 SALE	07/20/05	07/21/05	40	19	40533 TREASURY BILLS
2,208.34	-589,215.28	-49,388,826.39	-50,000,000.00	2.635	5 SALE		07/21/05	40	19	40532 TREASURY BILLS
10,036,345.11		426,562.50		4.559	S	6 07/07/05	07/08/05			amy
-412,500.00	-50,407.61	-9,573,437.50	-10,000,000.00	3.500	5 SALE	07/07/05	11/15/06	40	19	39282 T NOTE (95.24)
		1	1		1			1	-	
SETTLEMENT	AMORT/(ACCRET)	PREM / (DISC)	ORIGINAL FACE	TYP YIELD	TYP YIELD	SETTLE	/ENTRY SETTLE	DATE	CASH	USER MEMO
2001/ Ust co.	(Tampagan)	noon until	200 100			1				



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY A 15-554-4487 DENALTRANSCATON REPORT - FIXED INCOME 07/01/05 TO 07/31/05 SETTLEMENT THE BASIS FUND: 100 POOLED FUNDS

* ACTIVE TRANSACTIONS

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-49.855.555.56		-144.444.44	50,000,000.00	3.259	FUNC	07/11/05	07/15/05	si i	ŀ	
-22,785,582.50		-214,417.50	000000000000000000000000000000000000000	3.422	Dring		07/15/05	4	1 0	40782 WFB CP
4		22,785,582.50	23,000,000.00	3.390	PURC		10/18/05	43	19	40781 FMC DISCOUNT NOTES
-49.872.118.06		-127.881.94	50,000,000.00	3.183	FURC	07/11/05	07/15/05	0	L 9	amy
-26,833,833.75		-166, 166.25		3.054	2		07/15/05	0	10	40780 EMC DISCOUNT NOTES
		26,833,833.75	27,000,000.00	3.035	PURC		09/22/05	87	19	40779 TREASURY BILLS
-29,831,233.33		-168,766.67	000000000000000000000000000000000000000	3.339			07/08/05			amy
-49,784,583.33		29.831.233.33	30.000.000.00	3.320	PURC	07/07/05	09/06/05	41	19	40778 WFB CP
		49,784,583.33	50,000,000.00	3.300	PURC		08/23/05	44	19	40777 US BANK CP
-50,000,000.00				3.270			07/08/05			amy
-19,900,000.00		50,000,000.00	50,000,000.00	3.270	PURC	07/07/05	08/23/05	41	19	40776 WFB CD
10 020 888 86		19,938,555.56	20,000,000.00	3.160	PURC		07/08/05	40	T.9	amy
-19,942,066.67		-57, 933.33		3.169			07/08/05			Angle comes program woman
-10, 524, 725.05		19,942,066.67	20,000,000.00	3.160	PURC		08/09/05	40	19	40774 FNMA DISCOUNT NOTES
30 900 703 99		30,922,723.89	31,000,000.00	3.205	PURC	07/06/05	07/08/05	45	L Y	amv
-30,000,000.00				3.260			07/08/05	1		amy
30,043,003.30		30,000,000.00	30,000,000.00	3.260	PURC	07/05/05	08/08/05	76	19	40772 JP MORGAN CHASE CD
23 200 000 00	-49,805.56	-50,000,000.00	-50,000,000.00		MAT		09/03/05	41	L Y	AUTO WEB CD
40,000,000.00							08/03/05			amy
	-21,116.67	-39,978,883.33	-40,000,000.00 -39,978,883.33		MAT		07/07/05	40	19	40769 TREASURY BILLS
50,000,000.00							08/03/05			amy
20,000,000.00	-118,875.00	-49.881,125.00	-50,000,000.00 -49,881,125.00	3.170	MAT	07/26/05	07/26/05	40	19	40768 BOA CP
30 000 000 00	-47,850.00	-19,952,150.00	-20,000,000.00 -19,952,150.00		MAT		07/25/05	87	19	AUV6/ FEDERAL HOME LOAN DISC
50,104,458.33							08/03/05			amy
	-104,458.33	-50,000,000.00	-50,000,000.00 -50,000,000.00		MAT		07/20/05	41	19	40765 WFB CD
35,000,000.00			000000000000000000000000000000000000000				08/03/05		;	amy
50,000,000.00	-85.750.00	-34.914.250.00	-35.000.000.00 -34.914.250.00	3.158	HAN	07/22/05	08/03/05	89	1 9	amy 40764 FEDERAL HOME LOAN DISC
	-122,500.00	-49,877,500.00	-50,000,000.00		MAT		07/22/05	89	19	40763 FEDERAL HOME LOAN DISC
50,133,333.33						07/20/05	08/03/05			amy
000000000000000000000000000000000000000	-133,333.33	-50,000,000.00	-50,000,000.00	3.200	MAT	07/20/05	07/20/05	76	19	40760 JP MORGAN CD
50.000.000.00	-64,340.28	-49,935,659.72	-50,000,000.00		MAT		08/03/05	40	T.9	40/59 TREASURY BILLS
4,956,597.93		41,015.62					07/08/05			amy
13,281.25	-10,894.80	-4,958,984.38	-5,000,000.00	3.625	SALE		06/15/10	40	19	40756 T NOTE (99.5)
9,913,195.87		85,937.50					07/08/05			amy
22,656.25	-21,789.62	-9,914,062.50	-10,000,000.00	3.625	SALE	07/07/05	06/15/10	40	19	40755 T NOTE (99.5)
					1	1		-	-	- 1
SETTLEMENT	AMORT/(ACCRET)	PREM / (DISC) AMORT/ (ACCRET)	ORIGINAL FACE	IELD	TYP YIELD	SETTLE/	DATE /ENTRY SETTLE	DATE	CASH	USER MEMO
Carrier (1000	(Tampanananananananananananananananananana									



CITY/COUNTY OF SAN FRANCISCO WR. DANIEL DALLY 415-554-4487 DETAL TRANSACTION REPORT - FIXED INCOME 07/01/16 TO 07/31/05 SETTLEMENT DATE BASIS

FUND: 100

POOLED FUNDS

* ACTIVE TRANSACTIONS

PAGE: 3 RUN: 08/04/05 00:02:41

-49,896,500.00	0	-103,500.00		3.247	07/27/05					amy
4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	0	49, 896, 500.00	50,000,000.00		07/27/05 PURC	08/19/05	.9 87	DISC 19	FEDERAL HOME LOAN	40806
-18.976.577.22	20 10	18,976,577.22 -23.422.78	19,000,000.00	3.174	07/26/05 FUNC	07/28/05				amy
-44,596,187.50		-403,812.50				07/28/05			DS FEDERAL HOME LOAN DISC	40805
	0	44,596,187.50	45,000,000.00		07/25/05 PURC	10/24/05	19 40	pot	40804 BOA CP	4080
-49.510.430.56		-489.569.44	30,000,000.00	3.525	07/22/05	07/22/05		,		amy
-49,417,250.00	. 0	-582,750.00	000000000000000000000000000000000000000			10/31/05	19 40	-	03 FMC DISCOUNT NOTES	40803
		49,417,250.00	50,000,000.00		07/22/05 PURC	11/25/05	19 40	p-1	02 TREASURY BILLS	40802
-49,640,055.56		-359, 944.44				07/21/05				amy
FL, 50%, 777, 70		49.640.055.56	50,000,000.00		07/21/05 PURC	10/05/05	19 40		40799 FEDERAL NATL MTG ASSN	4079
-15 964 777 78		15,964,777.78	16,000,000.00	3.177	07/21/05 PURC	07/21/05	9 40	L Y	ay	amy
-14,825,866.67		-174,133.33				07/19/05			DO DAMA DISCOURIN NOMES	Anny Ama
		14,825,866.67	15,000,000.00		07/20/05 PURC	11/25/05	19 40	1	40797 TREASURY BILLS	4079
-49,843,694.44		-156,305.56				07/19/05				amy
	4	49,843,694.44	50,000,000.00		07/20/05 PURC	08/23/05	19 46	1	96 UNION BANK CP	40796
-49 879 250 00		-120 750 00	50,000,000.00	3 228	07/20/05	07/19/05				amy
-34,928,220.83		-71,779.17	000 000 00			08/16/05	10	_	95 FMC DISCOUNT NOTES	40795
		34,928,220.83	35,000,000.00		07/20/05 PURC	08/12/05	19 40		40/94 FEDERAL HOME LOAN DISC	4079
-14,967,900.00	0	-32,100.00		3.217	07/19/05	07/19/05				amy
		14,967,900.00	15,000,000.00		07/19/05 PURC	08/12/05	19 40		40793 FEDERAL HOME LOAN DISC	4079
-39,757,511.11		-242,488.89		3.431	07/18/05					amy
	12	39,757,511.11	40,000,000.00		07/18/05 PURC	09/20/05	19 40		40792 BOA CP	4079
-9,980,627.78	2	-19,372.22		3.176	07/18/05					amy
		9,980,627.78	10,000,000.00		07/18/05 PURC	08/09/05	19 45	1	40791 FNMA DISCOUNT NOTES	4079
-39,772,666.67		-227,333.33		3.429	07/15/05					amy
	7	39,772,666.67	40,000,000.00		07/15/05 PURC	09/13/05	9 40	19	40790 BOA CP	4079
-34,801,083.33	7	-198,916.67								amy
		34,801,083.33	35,000,000.00		07/14/05 PURC	09/12/05	9 40	19	40789 BOA CP	4078
-39,519,444.44		-480,555.56				07/15/05				amy
	4	39,519,444.44	40,000,000.00		07/13/05 PURC	11/15/05	9 87	19	40788 FNMA DISCOUNT NOTES	4078
-50.000.000.00		50,000,000.00	30,000,000.00	3 300	07/13/05	07/15/05	7 14	1.3	NOTO: WEB CD	amv or
-23,000,000.00		50 000 000 0	000 000 00			50/51/05			or web co	Any
25 000 000	0	25,000,000.00	25,000,000.00		07/13/05 PURC	08/12/05	9 41	19	40786 WFB CD	4078
-44,597,450.00		-402,550.00		3.350	07/13/05	07/15/05				amy
	0	44,597,450.00	45,000,000.00		07/13/05 PURC	10/18/05	9 87	SC 19	40785 FEDERAL HOME LOAN DISC	4078
-34,913,705.56	4	-86,294.44		3.178	07/12/05					amy
	6	34,913,705.56	35,000,000.00		07/12/05 PURC	08/09/05	9 43	19	40784 FMC DISCOUNT NOTES	4078
-39,844,244.44	6	-155,755.56		3.273	07/11/05					amv
	4	39,844,244.44	40,000,000.00	RC 3.260	07/11/05 PURC	08/23/05	9 41	19	40783 WFB CP	4078
	1			1 1 1 1 1 1						
SETTLEMENT) AMORT/(ACCRET)	PREM / (DISC)	ORIGINAL FACE	TYP YIELD	SETTLE TYP	/ENTRY		CASH	MEMO	USER *
CATALL CLOSS		2000								



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 DETAIL TRANSACTION REPORT - FIX-D INCOME 07/01/05 TO 07/31/05

07/01/05 TO 07/31/05 SETTLEMENT DATE BASIS FUND: 100 POOLED FUNDS

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-34,892,200.00		-107,800.00		3.370	0.5	07/28,	07/28/05 07/28/05				amy
		34,892,200.00	3.360 35,000,000.00 34,892,200.00	C 3.360	/05 PUR	07/28,	46 08/30/05 07/28/05 PURC		19	40811 UNION BANK CP	40811
-9,913,472.22		-86,527.78		3.531	0.5	07/28,	07/28/05 07/28/05				amy
		9,913,472.22	3.500 10,000,000.00		/05 PUR	07/28	43 10/25/05 07/28/05 PURC	43	19	40810 FMC DISCOUNT NOTES	40810
-49,585,444.50		-414,555.50		3.307	05	07/28,	07/28/05 07/28/05				amy
		49,585,444.50	3.280 50,000,000.00 49,585,444.50		/05 PUR	07/28	40 10/27/05 07/28/05 PURC	40	19	40809 TREASURY BILLS	40809
-29,737,500.00		-262,500.00		3.531	05	07/27	07/28/05 07/27/05				amy
		29,737,500.00	43 10/25/05 07/27/05 PURC 3.500 30,000,000.00 29,737,500.00	C 3.500	/05 PUR	07/27,	10/25/05		19	40808 FMC DISCOUNT NOTES	40808
-10,972,692.50		-27,307.50		3.318	05	07/27	07/28/05 07/27/05 3.318				amy
		10,972,692.50	87 08/23/05 07/27/05 PURC 3.310 11,000,000.00 10,972,692.50	C 3.310	/05 PUR	07/27,	08/23/05		19	40807 FMC DISCOUNT NOTES	40807
	1 1 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2					1					
SETTLEMENT	AMORT/(ACCRET)	ORIGINAL FACE PREM / (DISC) AMORT/(ACCRET	ORIGINAL FACE	TYP YIELD	3 TYP	SETTLE	CASH DATE /ENTRY SETTLE	DATE	CASH	MEMO	USER
(GAIN) /LOSS	(INTEREST)	BOOK VALUE	PAR VALUE	COUPON	TXN	TRADE	BANK BROK MATURITY TRADE/ TXN COUPON	BROK	BANK	DESCRIPTION/POOL#	INV #



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FRANCISCO

* MR. DANIEL DALY 415-534-448/ * DETALITARANATION REPORT - FYXD INCOME RUN: 08/(07/01/05 TO 07/11/05 * PETALITARANATION REPORT - FYXD INCOME RUN: 08/(07/01/05 TO 07/11/05 * PREDRIT SAND TOTALS * ASSETS * ASSETS * ASSETS * ASSETS * ASSETS * AMOSTIZATION/ (INTEREST) LOSS * VALUE BOOK VALUE (DISCOUNT) (ACCRETION) (INTEREST) LOSS * VALUE - 1315501005.76 -6.498.994.24 * ASSETS * ASSETS * AMOSTIZATION/ (INTEREST) LOSS * ORDORO-00 * 1315501005.76 -6.498.994.24 * ASSETS * ASSETS * AMOSTIZATION/ (INTEREST) LOSS * ASSETS * AMOSTIZATION/ (INTEREST) LOSS * ASSETS * ASSETS * AMOSTIZATION/ (INTEREST) LOSS * AMOSTIZATION/ (INTEREST) LOSS * AMOSTIZATION/ (INTEREST) LOSS * ASSETS * ASSETS * AMOSTIZATION/ (INTEREST) LOSS * ASSETS * AMOSTIZATION/ (INTEREST) LOSS * ASSETS * ASSETS * ASSETS * ASSETS * AMOSTIZATION/ (INTEREST) LOSS * ASSETS * ASS									(4)	(24)
* MR. DANIEL DALY 415-554-4887 ** DETALTRANSCION REPORT - FIXED INCOME 07/01/05 TO 07/31/05 REPORT GRAND TOTALS ASSETS ASSETS ASSETS ORIGINAL FACE BOOK VALUE DOOK VALUE DOOK VALUE 1315501005.76-6.498,994.24 -202484918.41 2,515.081.59 -1,759,022.39	997,494,126.94	103,215.28	-4,358,652.50			-997067737.22		MAT 3.036 -1001000000.00	3.036	MAT
* DETAIL TARNANCTION REPORT - FIXED INCOME RUN: 08/07/21/05 TO 07/21/05 TO 07/	204,553,226.52		-1,759,023.39		2,515,081.59	-202484918.41		SALE 3.067 -205000000.00	SALE 3.067	SALE
* MR. DANIELD DALY 415-554-448/ ** DETALT PRANSACTION REPORT - FIXED INCOME 07/01/05 TO 07/31/05 REPORT GRAND TOTALS REPORT GRAND TOTALS ASSETS ASSETS ASSETS ORIGINAL FACE PREMIUM/ AMORTIZATION/ VALUE BOOK VALUE (DISCOUNT) (ACCRETION) (INTEREST) 1	-1315501005.76				-6,498,994.24	1315501005.76		PURC 3.323 1322000000.00	3.323	PURC
* MR. DANIELD DALY 415-554-448/ ** DETAL PRASSACTION REDORT - FIRED INCOME 07/01/05 TO 07/31/05 REDORT GRAND TOTALS REDORT GRAND TOTALS ASSETS A		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1			1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1 1 1 1 1 1 1	1
* MR. DANIELD DALY 415-554-487 * DETALTRANSACTION REPORT - EXXED INCOME REPORT GRAND TOTALS ASSETS ASSETS	SETTLEMENT	(GAIN)/ LOSS	(INTEREST)	AMORTIZATION/ (ACCRETION)	PREMIUM/ (DISCOUNT)		ORIGINAL FACE VALUE	PAR VALUE	TYPE/ WEIGHTED TXN# YIELD	TYPE/
MR. DANIEL DALY 415-554-448/ * DETAIL TRANSACTION REPORT - FIXED INCOME * 07/01/05 TO 07/31/05					SETS	REPORT (
	PAGE: 5	RUN: 08/	4 8 7	IXED INCOME	TO 07/31/05	N I E L D A I AIL TRANSACTION 07/01/05	MR. DA	CTIONS *	* ACTIVE TRANSACTIONS	* ACT



* ACTIVE TRANSACTIONS *

MR. DANIBL DALY 415-554-4487 DENIL TRANSACTION REPORT - FIXED INCOME OFFOLIA 50 07/31/05 TO 07/31/05 SETPLEMENT DAYS BASIS

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08/04/05	
00:02:41	AGD:

100,133.33	133.	100,000.00	100,000.00	AT 3.000 3.000 JRC 3.800 3.800	60 07/16/05 07/16/05 MAT 08/03/05 07/16/05 60 07/16/06 07/16/05 PURC 07/22/05 07/16/05	07/16/05 07/16/05 08/03/05 07/16/05 07/16/06 07/16/05 07/22/05 07/16/05	60	19	40511 PUBLIC TIME DEPOSIT A 40800 PUBLIC TIME DEPOSIT NY	PUBLIC TI	40511 amy 40800 amy
(GAIN) /LOSS SETTLEMENT	(INTEREST) AMORT/(ACCRET)	BOOK VALUE PREM / (DISC)	PAR VALUE BOOK VALUE (INTEREST) ORIGINAL PACE PREM / (DISC) AMORT/(ACCRET)	KN COUPON	1 10 13	MATURITY /ENTRY	BROK	BANK	ON/POOL#	DESCRIPTION/POOLS	INV #
			POOLED FUNDS	POOLE	100	FUND:					



* ACTIVE TRANSAC

PURC (MAT

3.800 1) 3.000

-100,000.00

-100,000.00

100,133.33

MR. DANIEL DALY CITY/COUNTY OF 415-554-4487 FRANCISCO

-100,000.00					100,000.00		100,000.00	3.800	PURC
PREMIUM/ AMORTIZATION/ (GAIN) / (GAIN) / (DISCOUNT) (ACCRETION) (INTEREST) LOSS SETTLEMENT	(GAIN)/	(INTEREST)	PREMIUM/ AMORTIZATION/ BOOK VALUE (DISCOUNT) (ACCRETION) (INTEREST)	PREMIUM/ (DISCOUNT)	BOOK VALUE	PAR WEIGHTED ORIGINAL FACE BOOK VALUE VALUE BOOK VALUE VALUE BOOK	PAR VALUE	TYPE/ WEIGHTED TXN# YIELD	TYPE/
PAGE: / RUN: 08/04/05 00:02:41	RUN: 08		IXED INCOME	RANSACTION REPORT - FI 07/01/05 TO 07/31/05 REPORT GRAND TOTALS ASSETS	DETAIL TRANSACTION REPORT - FIXED INCOME 07/01/05 TO 07/31/05 REPORT GRADD TOTALS ASSETS	DETA	CTIONS *	* ACTIVE TRANSACTIONS *	ACT



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P. Daly CHIEF INVESTMENT OFFICER

September 2, 2005

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

3.288%

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past two months, the results reflect earnings of the pooled portfolio.

Interest Received \$17,074,790,31 **Earned Interest Vield** Total Net Earnings \$16.503.032.72 Pooled Funds 3.288% Average Age of Portfolio 39 Days All Funds

Total cost of the securities on hand August 31, 2005 was \$2,931,576,538 with a market value of \$2,942,553,632 plus fixed assets accrued earnings of \$241,595. The earned income yield for this period is 3.374%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of August 31, 2005. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

- 1. Interest received and earnings for the month of August 2005, earned interest yield and end of period portfolio balance and yield.
- 2. Recap of amounts invested in each type of investment.
- 3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on August 31, 2005.
- 4. General journal detailing purchases, sales, and interest activities during the month of August 2005.

Very truly yours.

José Cisneros

DOCUMENTS DEPT.

SEP - 9 2005

Treasurer Fnc

SAN FRANCISCO PUBLIC LIBBARY

cc: Harvey Rose, Budget Analyst (w/Enc.) Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3.5) #1-YTD-All Funds, YTD-Pooled Funds Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., J. Grazioli Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies

CDIAC

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102



MR. DК ANIE ANIE NTY OF L DALY SAN FR 415-5 A 0 I S 400 7

FOLIO STATIST 8/01/05 THROUGH 8/31/05

PAGE: 1 RUN: 09/01/05 08:09:42

ALL FUNDS

	ASSETS LIABILITIES		ASSETS DEPOSITS	POSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	10,647,696.37	.00	.00	N/A	10,647,696.37
TOTAL NET EARNINGS THIS PERIOD:	8,477,469.70	.00	327.22	N/A	8,477,796.92
AVERAGE DAILY PORTFOLIO BALANCE:	2,958,391,803.58	.00	100,000.00	N/A	2,958,491,803.58
EARNED INCOME YIELD THIS PERIOD:	3.374	.000	3.853	N/A	3.374
END OF PERIOD PORTFOLIO BALANCE:	2,931,476,537.55	.00	100,000.00	N/A	2,931,576,537.55
CURRENT AMORTIZED BOOK VALUE:	2,931,476,537.55	.00	100,000.00	N/A	2,931,576,537.55
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.458	.000	3.853	N/A	3,458
WEIGHTED AVERAGE DAYS TO MATURITY:	39.18	.00	319.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	39.18	.00	319.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					3.374



MR. DANIEL DALY 415-554-4487 INVESTMENTS ODTSTANDING AS OF 8/31/05 INVESTMENTS OUTSTANDING AS OF 8/31/05 MAJOR SORT KEY IS ICC#

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SETTLEMENT DATE BASIS

(Inv Type) 1010 FUBLIC TIME DEPOSIT	(Inv Type) 91 NEGOTIABLE C.D.'S	(Inv Type) 81 COMMERCIAL PAPER DISC	(Inv Type) 44 FMC DISCOUNT NOTES	(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	(Inv Type) 41 FNMA DISCOUNT NOTES	(Inv Type) 11 TREASURY BILLS	SUMMARY DESCRIPTION
.00%(C) REPORT TOTALS ASSETS FIXED	6.148(C)	26.80%(C)	14.39%(C)	16,448(C)	17.78%(C)	18.45%(C)	CUPN TRDNG RATE YIELD
3.800	3.502	3.516	3.327	3.427	3.404	3.159	CUPN
3.800	3.502	3.536	3.361	3.427 3.442	3.428	3.193	TRDNG
3.800 3.800 100.000 3.388 3.411 99.305	3.502 3.502 100.000	99.438	3.327 3.361 98.992	99.557	99.310	3.159 3.193 98.899	BOOK
3.800 3.800 100.000 100.000.00 100.000.00 100.000.0	180,000,000.00	790,000,000.00	426,000,000.00	484,000,000.00	525,000,000.00	547,000,000.00	PAR VALUE SHARES
100,000.00	180,000,000.00	785,559,387.50	421,707,824.73	481,855,170.00	521,375,005.56	540,979,149.76	BOOK VALUE



CITY/COUNTY OF SAN FRANCISCO
WR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

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(RPTMKT)

RETMET		INVESTM	ENTS OU	TSTAND SORT K	NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#	INVESTMENTS OUTSTANDING AS OF 08/31/05 MAJOR SORT KEY IS ICC#			
INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
40779	TREASURY BILLS	912795VS7	19	100	3.0350	27,000,000.00	26,949,375.00	118,365.00	
40829	TREASURY BILLS	912795VS7	19	100	3.2600	30,000,000.00	29,943,750.00	57,050.00	800.00
20826	08/11/05 09/22/05	912795067	10	000	3.2724	29,885,900.00	99.81250000000	SUNGARD 6.885.42	1.322.91
000	08/29/05 09/22/05	21672207	89	000	3.3123	24,944,916.67	99.81250000000	SUNGARD	1
40859	TREASURY BILLS	912795VS7	19	100	3.3350	50,000,000.00	49,906,250.00	9,263.89	3,520.83
40690	TREASURY BILLS	912795VT5	19	100	3.0000	50,000,000.00	49,875,000.00	500,000.00	
40691	05/04/05 09/29/05 TREASURY BILLS	912795VU2	19	100	3.0375	49,383,333.33	49,843,750.00	SUNGARD 506,666.66	-8,333.33
	05/04/05 10/06/05		40	000	3.0803	49,345,555.56	99.68750000000	SUNGARD	-8,472.22
40809	TREASURY BILLS 07/28/05 10/27/05	912795VX6	19	100	3.2800	49,585,444.50	99.50000000000	159,444.42 SUNGARD	5,111.08
40735	TREASURY BILLS	912795WB3	19	100	3.0850	50,000,000.00	49,593,750.00	419,902.69	
40736	05/26/05 11/25/05 TREASURY BILLS	912795WR3	19	100	3.1341	49,215,896.00	49.593.750.00	419.902.69	-42,048.69
	05/26/05 11/25/05		40	000	3.1341	49,215,896.00	99.18750000000	SUNGARD	-42,048.69
10/0/	05/26/05 11/25/05	STK / STK	40	000	3.1341	49,215,896.00	99.18750000000	SUNGARD	-42,048.69
40738	TREASURY BILLS 05/26/05 11/25/05	912795WB3	19	100	3.0850	50,000,000.00	49,593,750.00	419,902.69	-42 048 69
40797	TREASURY BILLS	912795WB3	19	100	3.2650	15,000,000.00	14,878,125.00	58,497.92	
40802	TREASURY BILLS	912795WB3	19	100	3.3033	50.000.000.00	49.593.750.00	189.625.00	-6,239.59
	07/22/05 11/25/05		40	000	3.3693	49,417,250.00	99.18750000000	SUNGARD	-13,125.00
SUBTOTA	SUBTOTAL (Inv Type) 11 TREASURY BILLS	jan J	18.49%(M)	_	3.1587	547,000,000.00	544,068,125.00	3,285,409.07	10,754.82
					3.1935	540,979,149.76	99.46400800000		-207, 188.65
40843	FUMA DISCOUNT NOTES	313589LJ0	19	100	3.3300	16,000,000.00	15,996,111.11	22,200.00	3,511.11
40741	FUMA DISCOUNT NOTES	313589LZ4	19	100	3.3362	20,000,000.00	19,980,555.56	173,250.00	15,555.56
40820	FNMA DISCOUNT NOTES	313589MA8	19	100	3.3600	50,000,000.00	49,948,958.33	SUNGARD 102,666.67	46,958.33
40844	FUMA DISCOUNT NOTES	212500WE0	87	000	3.3735	49,799,333.33	99.89791666667	SUNGARD	
	08/17/05 09/26/05		87	000	3.4129	25,901,777.78	99.87847222222	SUNGARD	
0.680.6	08/23/05 09/26/05	313589ME0	19	100	3.4400	50,000,000.00 49,837,555.56	49,939,236.11 99.87847222222	43,000.00 SUNGARD	58,680.55
19808	08/23/05 09/27/05	313589MF7	19	100	3.4400	50,000,000.00	49,936,805.56	43,000.00	61,027.78
40730	FUMA DISCOUNT NOTES	313589MG5	19	100	3.1600	21,000,000.00	20,972,437.50	186,176.67	22,207.50
40742	FNMA DISCOUNT NOTES 05/25/05 09/28/05	313589MG5	19	100	3.1600	22,000,000.00	21,971,125.00	191,180.00	23,265.00
			40	000	J. 1303	41,730,000.00	33.000/3000000	SUNGARD	



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 08/31/05
MAJOR SORT KEY IS ICC#

		8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1						
-20,442.76		99.70150800000	481,855,170.00	3.4423					
1,897.22	718,673.88	482,555,298.34	484,000,000.00	3.4270	(X	16.40%(M)		SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC	
-2,400.00	SUNGARD	99.365333333333	44,623,875.00	3.5698	000	40		08/11/05/11/05	
	92,925.00	44,714,400.00	45,000,000.00	3.5400	100	4 19	313385NV4	A 40832 FEDERAL HOME LOAN DISC NOTES	Þ
-1,756.66	SUNGARD	99.38516666667	33,722,503.33	3.5691	000			08/11/05 11/02/05	
=0,223.00	70 210 00	33 790 956 67	34,000,000,00	3 5400	100	9 19	313385NT9	A 40831 FEDL HOME LOAN BK CONS DISC	D
0 3 3 5 6 0 0	207,500.00	44,796,725.00	45,000,000.00	3.3200	100		SISSBONCE	A 40763 FEDERAL HOME LOAN DISC NOTES	3
	SUNGARD	99.59633333333	39,825,000.00	3.5154	000			08/29/05 10/13/05	ы
1,866.66	11,666.67	39,838,533.33	40,000,000.00	3.5000	100	1 19	313385MX1	A 40857 FEDERAL HOME LOAN DISC NOTES	≥
-1,375.00	SUNGARD	99.68283333333	49,780,861.11	3,4451	000				
	61,930.56	49,841,416.67	50,000,000.00	3.4300	100	-	313385MN3	A 40845 FEDERAL HOME LOAN DISC NOTES	Þ
-2,416.67	SUNGARD	99.72127777778	49,787,500.00	3.4145	000	45	0	08/16/05 09/30/05	
-I,/30.11	75 555 56	99.7597222222	50 000 000 00	3.4191	100		313385M.TO	A 40842 FEDERAL HOME LOAN DISC NOTES	D-
4 33	14,208.33	49,879,861.11	50,000,000.00	3.4100	100		313385ME3	A 40858 FEDL HOME LOAN BK CONS DISC	Þ
-366.66	SUNGARD	99.7885555556	9,977,333.33	3.4077	000			08/30/05 09/23/05	
	1,888.89	9,978,855.56	10,000,000.00	3.4000	100	_	313385MB9	A 40860 FEDERAL HOME LOAN DISC NOTES	>
	SUNGARD	99.7885555556	9,973,050.00	3.4744	000				
30.56	5,775.00	9,978,855.56	10,000,000.00	3.4650	100	_	313385MB9	A 40855 FEDERAL HOME LOAN DISC NOTES	20
-1,041.66	SUNGARD	99.85583333333	49.867.388.89	3.4191	000			08/19/05 09/16/05	
	61.569.44	49.927.916.67	50.000.000.00	3.4100	100	_	313385108	A 40846 FEDERAL HOME LOAN DISC NOTES	×
-250.00	SUNGARD	99.94233333333	24.948.055.56	3.4071	000		0.00	08/16/05 09/07/05	
	37.777.77	24.985.583.33	25.000.000.00	3.4000	100	_	313385LK0	A 40841 FEDL HOME LOAN BK CONS DISC	Þ
-250.00	SUNGARD	99.942333333333	24.936.250.00	3.4087	000	87	0.0000000000000000000000000000000000000	08/11/05 09/07/05	:
6	49.583.33	24 985 583 33	35,000,000,00	4000	100		313385T.K	A 40833 FEDI, HOME LOAN BY CONS DISC	Þ
-625.00	SUNGARD	99 95194444444	49 948 513 89	2725	000	68 67	STOSECTE	A 40834 FEDERAL HOME LOAN DISC NOTES	>
	20 002 23	A9 975 972 22	000000000000000000000000000000000000000	3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3	200		2122051 7		9
		99.81557800000	521,375,005.56	3.4278					
934,061.38	1,722,717.78	524,031,784.72	525,000,000.00	3.4042	(M)	17.81% (M)		SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES	
	SUNGARD	99.63333333333	39,519,444.44	3.5021	000	87		07/13/05 11/15/05	
141,666.67	192,222.22	39,853,333.33	40,000,000.00	3.4600	100		313589PG2	A 40788 FNMA DISCOUNT NOTES	Þ
	SUNGARD	99.66266666667	49,552,500.00	3.6123	000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		:
174,416,66	104.416.67	49.831.333.33	50.000.000.00	3.5800	100	190	31358925	A 40830 FNMA DISCOUNT NOTES	Þ
174,416.66	109,388.89	49,831,333.33	50,000,000.00	3.5800	100	-	313589PA5	A 40819 FNMA DISCOUNT NOTES	(D)
	SUNGARD	99.8347222222	49,640,055.56	3.4347	000				
78,388.89	198,916.66	49,917,361.11	50,000,000.00	3.4100	100	19	313589MP5	A 40799 FEDERAL NATL MTG ASSN DISC N	×
30,000.00	SINGARD	99 834700000	30,000,000.00	3.1900	D00		SAMARCETE	A 40/28 ENMA DISCOUNT NOTES	3
40 800 00	SUNGARD	99.86875000000	49,828,000.00	3.4519	000	40			
63,375.00	43,000.00	49,934,375.00	50,000,000.00	3.4400	100	5 19	313589MG5	A 40852 FNMA DISCOUNT NOTES	Þ
PARTOE CONTRACTOR CONT	TALCE GOOKCE	THANKS TO LOT OF	2009	M.T. M.T.	SAFE	BROK		NUMBER PURCHASE MATURITY DATE	
CURR ACCR INT UNREALIZED GAIN	CURR ACCR INT	MARKET VALUE	PAR/SHARES	CPN RATE		BANK	CUSIP		



CITY/COUNTY OF SAN FRANCISCO
MR. DAILY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

	NUMBER	INVEST	(RPTMKT)	
	PURCHASE MATURITY DATE	DESCRIPTION		
		CUSIP	INVESTM	INVESTMENT INVENTORY
1	BROK	BANK	ENTS O	ENT IN
1	SAFE		UTSTAN	VENTOR
1111111	SAFE YTM TR	FUND CPN RATE	ENTS OUTSTANDING AS OF C	WITH MA
	BOOK	PAR/SI	INVESTMENTS OUTSTANDING AS OF 08/31/05 MAJOR SORT KEY IS ICC#	INVESTMENT INVENTORY WITH MARKET VALUE
	MARKET PRICE			
CONTROL OF THE CONTROL OF THE TREET PRESENT CONTROL OF THE CONTROL	PRICE SOURCE UNREALIZED LOSS		RUN: 09/02/05 00:00:43	PAGE: 3

-2,750.00	SUNGARD	99.78000000000	49,795,250.00	3,5244	000			08/12/05 09/23/05	
-2,020.00	97.500.00	49.890.000.00	50.000.000.00	3.5100	100	19	0660F0WP4	40836 BOA CP	Þ
-3 635 00	97,500.00	49,895,000.00	50,000,000.00	3.5100	100	-	0660P0WN9	40835 BOA CP 08/12/05 09/22/05	Α
-3,055.56	SUNGARD	99.80000000000	49,796,416.67	3.5043	000				,
-2,302.18	106,638.89	49,900,000.00	50,000,000.00	3.4900	100	19	9497F0WMC	40826 WE	Þ
3 903 70	106,638.89	49,905,000.00	50,000,000.00	3.4900	100		9497F0WL2	4082/ WEB CP 08/10/05 09/20/05	Α
-4,011.11	SUNGARD	99.81000000000	39,757,511.11	3.4308	000				y
2 000000	170,500.00	39,924,000.00	40,000,000.00	3.4100	100		0660P0WL3	40792 BOA CP	A
-2 533 33	181,866.66	39,952,000.00	39 772 666 67	3.4100	000 001	40	OPPORT	07/15/05 09/13/05	٥
-2,031.94	SUNGARD	99.89000000000	34,801,083.33	3,4295	000	40			9
	162,448.61	34,961,500.00	35,000,000.00	3.4100	100	19	0660P0WC3	40789 B	Þ
-1,166.67	154,933.34 SUNGARD	29,985,000.00	30,000,000.00	3.3200	100	19	9497F0W65	40778 WFB CP 07/07/05 09/06/05	×
				1					
-46,376.93		99.61065400000	421,707,824.73	3.3608					
8,594.44	2,671,343.33	424,341,385.57	426,000,000.00	3.3271	(3)	14.428(M		SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES	re
	SUNGARD	99.12733333333	49,448,472.22	3.6503	000			08/10/05 11/28/05	
4,888.89	110,305.56	49,563,666.67	50,000,000.00	3.6100	100		313397PV7	40822 FMC DISCOUNT NOTES	Þ
-6,666,67	SUNGARD	99.40500000000	49.510.430.56	3.5245	000	40	OLUGOLIC	07/22/05 10/31/05	:
	SUNGARD	99.48100000000	9,913,472.22	3.5305	000		212207777	40803 EMC DISCOUNT NOTES	Þ
600.00	34,027.78	9,948,100.00	10,000,000.00	3.5000	100	19	313397NK3	40810 FMC DISCOUNT NOTES	A
	SUNGARD	99.48100000000	29,737,500.00	3.5309	000	43			
1,800.00	105,000.00	29,844,300.00	30,000,000.00	3.5000	100	19	313397NK3	40808 FMC DISCOUNT NOTES	Þ
1,305.33	SUNGARD	99.54827777778	24.832.291.67	3.5236	000	40	31339/NC1	08/10/05 10/18/05	>
-2,101.94	SUNGARD	99.54827777778	22,785,582.50	3.4219	000	43			,
	112,623.33	22,896,103.89	23,000,000.00	3.3900	100	19	313397NC3	40781 FMC DISCOUNT NOTES	Þ
~15,013.89	SUNGARD	99.54827777778	49,322,597.22	3.2744	000	43	21339/MC	05/20/05 10/18/05	٥
-1,595.00	SUNGARD	99.682833333333	5,929,203.33	3.2079	000	1 A	21220200		>
	53,361.67	5,980,970.00	6,000,000.00	3.1700	100	19	313397MN8	40732 FMC DISCOUNT NOTES	A
-633.33	SUNGARD	99.81738888889	19,939,555.56	3.4103	000	87			:
-I, 500.00	24.555.55	19.963.477.78	20.000.000.00	3.1868	100	195	37.1798818	40847 FMC DISCOUNT NOTES	Þ
1 062 22	118,650.00	11,978,086.67	12,000,000.00	3.1500	100		313397LY5	40704 FMC DISCOUNT NOTES	×
-6,666.66	SUNGARD	99.85583333333	49,472,305.56	3.1735	000			05/18/05 09/16/05	
	462,277.77	49,927,916.67	50,000,000.00	3.1400	100	19	313397LU3	40726 FMC DISCOUNT NOTES	A
-5,777.78	SUNGARD	99.8750555556	49,481,027.78	3.1729	000	87			
1	462.277.78	49.937.527.78	50,000,000,00	3 1400	100	10	3133971.58	40727 FMC DISCOUNT NOTES	Þ
-5.958.33	SUNGARD	99.8750555556	49.473.986.11	3 1633	000	87	010001000	05/16/05 09/14/05	Þ
	469 500 00	10 037 527 78	50 000 000 00	3 1300	100		2172277		×
				1	1	1			-
CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	CURR ACCR INT PRICE SOURCE	MARKET VALUE	PAR/SHARES BOOK	CPN RATE	FUND	BANK	TY DATE CUSIP	INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	Zн



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 08/31/05 MAJOR SORT KEY IS ICC#

> PAGE: 4 RUN: 09/02/05 00:00:43

(RPTMKT)

-3,559.83	496.11	96,440.17 96.44016700000	100,000.00	3.8000	5	M) \$00.	PUBLIC TIME DEPOSIT	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	SUBTOT
-3,559.83	496.11 SUNGARD	96,440.17 96.44016666667	100,000.00	3.8000	100	19	6 1	40800 PUBLIC TIME DEPOSIT 07/16/05 07/16/06	A 40800
-19,679.62	241,594.45	179,980,320.38	180,000,000.00	3.5022	1)	6.12%(M	SOTIABLE C.D.'S	SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	SUBTOT
-2,725.51 -6,260.42	SUNGARD 14,541.67 SUNGARD	99.99091495288 49,993,739.58 99.98747916690	30,000,000.00 50,000,000.00 50,000,000.00	3,5300 3,4900 3,4900	100	41 19 46		08/11/05 09/28/05 UNION BANK CD 08/29/05 09/30/05	A 40861
-5,246.23 -5,447.46	82,638.89 SUNGARD 82,638.89 SUNGARD 61,775.00	49,994,753.77 99.98950753414 49,994,552.54 99.98910507647 29,997,274.49	50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	3.5000 3.5000 3.5000 3.5000	1000	19 41 19 41	5 5 9497p2K63 5 9497p2K63	WFB CD 08/15/05 09/26/05 WFB CD 08/15/05 09/27/05 WFB CD	A 40839 A 40840 A 40834
-43,475.00	1,964,365.28	787,480,277.78 99.68104800000	790,000,000.00 785,559,387.50	3.5159	5	26.76%(M		SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC	SUBTOT
-3,312.50	111,833.33 SUNGARD	49,640,277.78 99.2805555556	44,596,187.50 50,000,000.00 49,532;333.33	3.5821 3.6600 3.6946	100	19	5 0660P0YA5	07/25/05 10/24/05 BOA CP 08/10/05 11/10/05	A 40825
-1,958.34	39,666.67 SUNGARD 168,625.00	49,765,000.00 99.5300000000 44,761,500.00	50,000,000.00 49,727,291.67 45,000,000.00	3.5700 3.5896 3.5500	100	19 19	5 91160AXJ6	US BANK CP 08/24/05 10/18/05 BOA CP	A 40853 A 40804
-2,222.22 0.00 -1,958.33	SUNGARD 110,000.00 SUNGARD 64,458.33 SUNGARD	99.60000000000 49,765,000.00 99.5300000000 49,765,000.00 99.53000000000	49,693,444.44 50,000,000.00 49,655,000.00 50,000,000.00 49,702,500.00	3.5820 3.6000 3.6250 3.5700 3.5914	100 100 000	19 19 19 46		08/10/05 10/11/05 BOA CP 08/10/05 10/18/05 UNION BANK CP 08/19/05 10/18/05	A 40824 A 40849
-2,450.00 -2,450.00 -1,833.34	SUNGARD 68, 250.00 SUNGARD 108, 777.78 SUNGARD 108, 777.78	34,902,000.00 99.7200000000 49,835,000.00 99.6700000000 49,800,000.00	34,843,025.00 35,000.00 34,836,200.00 50.000,000.00 49,728,055.56 50,000,000.00	3.5258 3.5100 3.5265 3.5600 3.5795 3.5600	1000	43 19 43 19 19	5 25153JWV9 5 0660P0X40 5 91160AXB3	08/12/05 09/27/05 DEUTSCHE BK CP 08/12/05 09/29/05 BOA CP 08/10/05 10/04/05 US BANK CP	A 40838 A 40823 A 40828
-2,500.00	37,700.00 SUNGARD 68,250.00	29,925,000.00 99.75000000000 34,909,000.00	30,000,000.00 29,889,800.00 35,000,000.00	3.4800 3.4928 3.5100	100	19 41 19	9497F0WS7 5 25153JWT3	WFB CP 08/19/05 09/26/05 DEUTSCHE BK CP	A 40848 A 40837
UNREALIZED GAIN UNREALIZED LOSS	CURR ACCR INT	MARKET VALUE	PAR/SHARES BOOK	CPN RATE	FUND	BANK	ON CUSIP	DESCRIPTION PURCHASE MATURITY DATE	INVEST



(RPTMKT)

CITY/COUNTY OF SAN FRANCISCO
MR. DAILL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 5 RUN: 09/02/05 00:00:43

INVESTMENTS OUTSTANDING AS OF 08/31/05 MAJOR SORT KEY IS ICC#

-340,722.79		99.67662500000	2931576537.55	3.4108					
955,307.86	10,604,599.90	2942553631.96	2952100000.00	3.3875			TOTAL	GRAND 7	
						,			1111111
E UNREALIZED LOSS	PRICE SOURCE	MARKET PRICE	BOOK	E YTM TR	SAFE	BROK		R PURCHASE MATURITY DATE	NUMBER
UNREALIZED GAIN	CURR ACCR INT	MARKET VALUE	PAR/SHARES	D CPN RATE	FUNI	BANK	CUSIP	DESCRIPTION	INVEST



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY INVESTMENT INVENTORY INVESTMENT STOTSPANDING AS OF 8/31/05 MAJOR SOTTERY IS ECC#

SETTLEMENT DATE BASIS

RUN: 09/02/05 00:00:41



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-54-4487 INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 8/31/05 SETTLEMENT DATE BASIS

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50,000,000.00	50,000,000.00	100.000	3.500	3.500	000	08/15/05	09/26/05	100	9497P2K55		WFB CD	A 40839 WFB	20
785,559,387.50	790,000,000.00	99,438	3.536	3.516		t (C)	26.80%(C)		TAL PAPER DISC	(Inv Type) 81 COMMERCIAL PAPER DISC		SUBTOTAL	(0
44,596,187.50	45,000,000.00	99.103	3.582	3.550	000	08/10/05	11/10/05	100	0660P0XQ1		BOA CP	A 40825	24.3
49,727,291.67	50,000,000.00	99.455	3.590	3.570	000	08/24/05		100	91160AXJ6	CP	US BANK CP		× 5×
49,702,500.00	50,000,000.00	99.405	3.591	3.570	000	08/19/05	10/18/05	100	90485JXJ7	ANK CP	UNION BANK		20
49.655.000.00	50,000,000.00	99.310	3 625	3 600	000	08/10/05	10/18/05	100	0660P0XJ7	9	BOA CP		> 1
49,728,055.56	50,000,000.00	99.456	3,579	3.560	000	08/10/05	10/04/05	100	0660P0X40	CA	US BANK CP	A 40823	ב ע
34,836,200.00	35,000,000.00	99.532	3.527	3.510	000	08/12/05	09/29/05	100	25153JWV8	BK	DEUTSCHE		- 59
34,843,025.00	35,000,000.00	99.552	3.526	3.510	000	08/12/05	09/27/05	100	25153JWT3	E BK CP	DEUTSCHE		201
29.889.800.00	30,000,000.00	165.66	2 492	3.510	000	08/19/05	09/25/05	100	9497F0WS7		WEB CP	A 40848	> 3
49,800,125.00	50,000,000.00	99.600	3.524	3.510	000	08/12/05		100	0660P0WN9		BOA CP		y 59
49,796,416.67	50,000,000.00	99.593	3.504	3.490	000	08/10/05	09/21/05	100	9497F0WM0		WFB CP		×
49,801,263.89	50,000,000.00	99.603	3.504	3.490	000	08/10/05	09/20/05	100	9497F0WL2				Þ
39,757,511.11	40,000,000.00	99.394	3.431	3.410	000	07/18/05	09/20/05	100	0660F0WL3				> :
39,772,666,67	40 000 000 00	99.432	3.429	3.410	000	07/15/05	09/13/05	100	0660P0WC3		BOA CP	A 40790	> 3
29,831,233.33	30,000,000.00	99.437	3.339	3.320	000	07/07/05	09/06/05	100	9497F0W65			40778	> D
421,707,824.73	426,000,000.00	98.992	3.361	3.327		k(C)	14.39%(C)		FMC DISCOUNT NOTES		(Inv Type) 44	SUBTOTAL	(C)
47,440,476.66	50,000,000.00	90.09/		3. 0 L O	000	CO / DT / BD	TT/28/05	TOO	313397847	DISCOOML NOISS	ERC DIS	77005	3
49,510,430.56	50,000,000.00	99.021	3.525	3.490	000	07/22/05	10/31/05	100	313397NR8			-	· >
9,913,472.22	10,000,000.00	99.135	3.531	3.500	000	07/28/05	10/25/05	100	313397NK3			-	×
29,737,500.00	30,000,000.00	99.125	3.531	3.500	000	07/27/05	10/25/05	100	313397NK3				A
24,832,291.67	25,000,000.00	99.329	3.524	3.500	000	08/10/05	10/18/05	100	313397NC1				×
22,785,582.50	23,000,000.00	99.068	3.422	3.390	000	07/11/05	10/18/05	100	313397NC1				> :
49,322,597.22	50.000.000.00	98.645	3.274	3.230	000	05/20/05	10/18/05	100	313397NC1	DISCOUNT NOTES	FMC DIS	40729	> >
2000,000,000	6,000,000.00	99.698	3.41U	3.400	000	08/19/05	19/20/05	100	313397145				× 5
11,861,400.00	12,000,000.00	98.845	3.187	3.150	000	05/11/05	09/20/05	100	313397LY5				· >
49,472,305.56	50,000,000.00	98.945	3.173	3.140	000	05/18/05	09/16/05	100	313397LU3				×
	50,000,000.00	98.962	3.173	3.140	000	05/18/05	09/14/05	100	313397LS8			40727	Þ
49,473,986.11	50,000,000.00	98.948	3.163	3.130	000	05/16/05	09/14/05	100	313397LS8	DISCOUNT NOTES	FMC DIS	40719	Þ
		1		1									
481,855,170.00	484,000,000.00	99.557	3.442	3.427		(C)	S 16.44%(C	C NOTE	(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	oe) 43 FEDERAL	(Inv Ty	SUBTOTAL	CO .
33,722,503.33 44,623,875.00	34,000,000.00 45,000,000.00	99.184	3.569	3.540	000	08/11/05	11/02/05	100	S D 313385NT9 C N 313385NV4	FEDERAL HOME LOAN DISC	FEDERAL	40831	D D
DOOR WALLOT	OHAMA	FALCE	11500	TALL	FORE	DATE	(TICKER)	NO.	ATEND	LTON	DESCRIPTION	NO.	
BOOK VALUE	PAR VALUE	BOOK	TRDNG	CUPN	SAF/	PURCHASE		FUND	CHOTE			TMSVII	



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-54-4487
INVESTMENT INVENTORY

RUN: 09/02/05 00:00:41

INVESTMENTS OUTSTANDING AS OF 8/31/05
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S 40800 PUBLIC TIME DEPOSIT 40861 40834 40840 NO. WFB CD UNION BANK CD WFB CD 9497P2K22 90531AGD2 9497P2K63 NO. 100 09/27/05 08/15/05 100 07/16/06 07/16/05 000 100 09/28/05 08/11/05 100 09/30/05 08/29/05 MATURITY PURCHASE SAF/ (TICKER) REPORT TOTALS ASSETS 6.14%(C) .00%(C) DATE FIXED PURP 000 000 3.388 3.800 3.800 3.530 3.500 3.502 3.490 CUPN 3.411 3.502 3.800 3.800 3.490 3.530 3.500 100.000 100.000 100.000 100.000 100.000 100.000 99.305 PRICE BOOK 2,952,100,000.00 2,931,576,537.55 180,000,000.00 50,000,000.00 30,000,000.00 50,000,000.00 PAR VALUE SHARES 100,000.00 100,000.00 180,000,000.00 30,000,000.00 50,000,000.00 BOOK VALUE 100,000.00 100,000.00



(SIRPT)

MR. DANIEL DALY 415-554-4487
INVENTENTS OTTO THE BANK
INVENTENTS OTTO THE BANK
SPITLEMENT DATE BASIS

PAGE: 1 RUN: 09/02/05 00:00:41

		61 13 14 15 11 11	61 61 81 61	11 11 11 11 11							
100,000.00	100,000.00	3.800 3.800 100.000	3.800	3.800	FIXED	FI	ASSETS				
	***************************************		0 10 10 10 10 10			TOTALS	REPORT TOTALS				
100,000.00	100,000.00	3.800 3.800 100.000	3.800	3.800		8 (C)	100.00%(C)		SUBTOTAL (Bank Code) 19 BANK OF NEW YORK	(Bank Code)	SUBTOTAL
		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1 1 1 1 1	1							
100,000.00	100,000.00	100.000	3.800	3.800	000	07/16/05	100 07/16/06 07/16/05 000 3.800 3.800 100.000	100	DEPOSIT	A 40800 PUBLIC TIME DEPOSIT	A 40800
		1 - 1 - 1 - 1	1 1 1 1 1	1				1			
BOOK VALUE	SHARES	PRICE	YIELD	RATE	PURP	DATE	(TICKER)	NO.	CUSIP	DESCRIPTION	NO.
	PAR VALUE	воок	TRDNG	CUPN	SAF/	PURCHASE	MATURITY PURCHASE SAF.	FUND			INVSMT



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 4 15-554-4487 DENALPRANSACTION REPORT - FIXED INCOME 80/01/05 TO 08/31/05 SETTLEMENT DATE BASIS FUND: 100 POOLED FUNDS

* ACTIVE TRANSACTIONS *

RUN: 09/02/05 00:00:40

INV # I	DESCRIPTION/POOL# MEMO	BANK I	BROK	MATURITY /ENTRY	TRADE/ SETTLE	TYP	COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN) /LOSS
40642	40642 TREASURY BILLS	19	43	08/11/05	08/11/05	MAT	2.935	-50,000,000.00 -49,457,840.28	-49,457,840.28	-542,159.72	
amy							2.967				50,000,000.00
40643	40643 TREASURY BILLS	19	43			MAT	2.935	-50,000,000.00	50,000,000.00 -49,457,840.28	-542,159.72	2000
Ansas .	DESCRIPTION OF TOWN DIEG	Ď				i		** *** 000 00	10 644 564 17	28 327 336	50,000,000.00
AMK COOOF	40685 FEDERAL HOME LOAN DISC	.19	ů.	09/01/05	08/09/05	TAR	3.056	-41,000,000.00	.000,000.00 -40,644,364.17	-300,430.03	41,000,000.00
40686	40686 FEDERAL HOME LOAN DISC	19	40		-	MAT		-41,000,000.00 -40,641,113.33	-40,641,113.33	-358,886.67	
40702	40702 FMC DISCOUNT NOTES	19	40	08/09/05	08/10/05	TAM	3.057	-50.000.000.00 -49.612.618.06	-49.612.618.06	-387.381.94	41,000,000.00
amy											50,000,000.00
amv	40/03 FNMA DISCOUNT NOTES	19	40	09/01/05	08/29/05	MAT	3.120	-50,000,000.00 -49,523,625.00	-49,523,625.00	-4/6,3/5.00	50.000.000.00
40706 BOA CP	BOA CP	19	40			MAT	_	-50,000,000.00 -49,565,500.00	-49,565,500.00	-434,500.00	
40707 BOA CD	BOA CD	19	40	08/12/05	08/12/05	MAT	3.160	-42,000,000,00 -42,000,000,00	-42.000.000.00	-339,173,33	50,000,000.00
amy					08/12/05						42,339,173.33
40/12	40/12 FNMA DISCOUNT NOTES	19	40	09/01/05	08/10/05	MAT	3.090	-50,000,000.00 -49,630,916.67	-49,630,916.67	-369,083.33	50 000 000 00
40713	40713 FNMA DISCOUNT NOTES	19	40			MAT	-	-30,000,000.00 -29,778,550.00	-29,778,550.00	-221,450.00	9
40714	40714 FUMA DISCOUNT NOTES	1 0	40	09/01/05	08/10/05	3	3.113	50 000 000 00	- 19 670 916 67	- 160 001 11	30,000,000.00
amy									000000000000000000000000000000000000000		50,000,000.00
40715	40715 FNMA DISCOUNT NOTES	19	40			MAT		-25,000,000.00 -24,815,458.33	-24,815,458.33	-184,541.67	
40716	REDERAL HOME TON DISC	10									25,000,000.00
amy	A TOTAL THE PROPERTY OF THE PARTY OF THE PAR	1.3	0	09/11/05	08/15/05	TWE	3.053	-40,000,000.00 -39,693,633.33	-39,693,633.33	-306,366.67	40,000,000.00
40724	40724 UNION BANK CD	19	46			MAT	_	-31,000,000.00 -31,000,000.00	-31,000,000.00	-228,366.67	
amy		ò									31,228,366.67
amy 23	MOTZO FEDERAL HOME LOAN DISC	L	40	09/01/05	08/17/05	MAT	3.085	-30,000,000.00	-29,766,054.17	-233,945.83	30,000,000.00
TC/05	40/31 FMC DISCOUNT NOTES	19	43	09/16/05	08/16/05	MAT	3.100	-10,000,000.00	-9,926,805.56	-73,194.44	000
40733	40733 FEDERAL HOME LOAN DISC	19	87			MAT	-	-50,000,000.00	-49,625,416.67	-374,583.33	
VECU7	40734 REDEBAL HOME TOWN DIEC	Ď									50,000,000.00
amy		ļ		09/01/05	08/19/05	TAR	3.123	-33,000,000.00 -34,/3/,/91.66	-34,/3/,/91.66	-252,208.34	35.000.000.00
40743	40743 FEDERAL HOME LOAN DISC	19	43			MAT		-12,000,000.00 -11,919,140.00	-11,919,140.00	-80,860.00	
40744	40744 FEDERAL HOME LOAN DISC	19	40	09/01/05	08/11/05	MAT	3.131	-50.000.000.00 -49.621.187.50	-49.621.187.50	-378.812.50	12,000,000.00
amy											50,000,000.00
amy	DON CF	1,9	40	09/01/05		MAT		-50,000,000.00	-49,669,611.11	-330,388.89	000 000
40748	40748 FNMA DISCOUNT NOTES	19	40		08/24/05	TAM	3.140	-42,000,000.00 -41,695,943.33	-41,695,943.33	-304,056.67	00,000,000.00
amy				09/01/05	08/24/05						42,000,000.00

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CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALLY 415-554-4487 DETAIL TRANSACTION REPORT - FIXED INCOME 08/01/05 TO 08/31/05

* ACTIVE TRANSACTIONS *

08/01/05 TO 08/31/05 SETTLEMENT DATE BASIS FUND: 100 POOLED FUNDS

> PAGE: 2 RUN: 09/02/05 00:00:40

INV # DESCRIPTION/POOL#	BANK BR	BROK MATURITY TRADE/ TXN COUPON	PAR VALUE BOOK VALUE	(INTEREST) (GAIN)/LOSS
USER MEMO	CASH DATE	/ENTRY SETTLE	ORIGINAL FACE PREM / (DISC) AM	AMORT/(ACCRET) SETTLEMENT
40749 US BANCORP CP	19	44 08/08/05 08/08/05 MAT 3.150	-15,000,000.00 -14,917,312.50	-82,687.50
40750 FNMA DISCOUNT NOTES	19	09/01/05 08/08/05 3.167 40 08/24/05 08/24/05 MAT 3.150	-28.000.000.00 -27.808.900.00	=191.100.00
amy		09/01/05 08/24/05		28,000,000.00
amy	19	40 08/29/05 08/29/05 MAT 3.290 09/01/05 08/29/05 MAT 3.312	-50,000,000.00 -49,666,430.56	-333,569.44 50.000.000.00
40758 BOA CD	19	08/30/05 MAT	-25,000,000.00 -25,000,000.00	-170,097.22
40761 WFB CD	19	41 08/10/05 08/10/05 MAT 3.210	-31,000,000.00 -31,000,000.00	-135,444.17
amy		09/01/05 08/10/05		31,135,444.17
amy	1.9	41 08/11/05 08/11/05 MAT 3.210 09/01/05 08/11/05 3.210	-30,000,000.00 -30,000,000.00	30,133,750.00
40766 BOA CP	19	08/11/05 MAT	-50,000,000.00 -49,802,611.11	-197,388.89
40772 JP MORGAN CHASE CD	19	08/08/05 MAT	-30,000,000.00 -30,000,000.00	-92,366.67
amy 40773 FEDERAL HOME LOAN DISC	19	09/01/05 08/08/05 MAT 3.205	-31,000,000,00 -30,922,723,89	-77.276.11 30,092,366.67
amy		09/01/05 08/03/05		31,000,000.00
amy	7.2	09/01/05 08/09/05 MAI 3.169	-20,000,000.00 -19,942,086.6/	20,000,000.00
40775 FNMA DISCOUNT NOTES	19	40 08/11/05 08/11/05 MAT 3.160 09/01/05 08/11/05 3.170	-20,000,000.00 -19,938,555.56	-61,444.44
40776 WFB CD	19	08/23/05 MAT	-50,000,000.00 -50,000,000.00	-213,458.33
40777 US BANK CP	19	08/23/05 MAT	-50,000,000.00 -49,784,583.33	-215,416.67
40780 FMC DISCOUNT NOTES	19	89 08/09/05 08/09/05 MAT 3.175	-50,000,000.00 -49,872,118.06	-127,881.94
40782 WFB CP	19	09/01/05 08/09/05 3.183 41 08/12/05 08/12/05 MAT 3.250	-50,000,000,00 -49,855,555,56	-144.444.44
amy		09/01/05 08/12/05		50,000,000.00
Sup Contract of the Contract o	T 9	41 08/23/05 08/23/05 MAT 3.260 09/01/05 08/23/05 3.273	-40,000,000.00 -39,844,244.44	-155,755.56 40,000,000.00
amy	19	MAT	-35,000,000.00 -34,913,705.56	-86,294.44
40786 WFB CD	19	41 08/12/05 08/12/05 MAT 3.260	-25,000,000.00 -25,000,000.00	-67,916.67
40787 WFB CD	19		500000000000000000000000000000000000000	25,067,916.67
amy		09/01/05	200,000,000,000,000	50,216,722.22
amy	19	45 08/09/05 08/09/05 MAT 3.170	-10,000,000.00 -9,980,627.78	-19,372.22
40793 FEDERAL HOME LOAN DISC	19		-15,000,000.00 -14,967,900.00	-32,100.00
40794 FEDERAL HOME LOAN DISC	19	09/01/05 08/12/05 MAT 3.217 40 08/12/05 08/12/05 MAT 3.210	-35.000.000.00 -34.928.220.83	-71 779 17
amy		09/01/05 08/12/05 3.217		35,000,000.00



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 DETAIL TRANSCRION REPORT - FIXED INCOME 08/01/05 TO 08/31/05

PAGE: 3 RUN: 09/02/05 00:00:40

-49,547,527.78		-452,472.22		3.613		08/10/05						amy
49,000,000.00		49 547 527 78	50 000 000 00	3.360	PURC	08/10/05	11/09/05	4	19	FNMA DISCOUNT NOTES		40819
	-4,573.33	-48,995,426.67	-49,000,000.00		MAT	08/10/05		40				97017
-48,995,426,67		-4.573.33	49,000,000.00	3.360	PURC	08/09/05	08/09/05	ŝ	L J	STOCOGNI MOTES	20 111111	amy
50,000,000.00						08/10/05			100	AOSIS ENMA DISCOUNT NOTES	18 ENMA	amy 408
-49,995,333.33	-4,666.67	-49,995,333.33	-50,000,000.00	3.360	MAT	08/10/05	00/03/03	43				Linns
000000000000000000000000000000000000000		49,995,333.33	50,000,000.00	3.360	PURC	08/09/05		43	19	40817 FNMA DISCOUNT NOTES	17 FNMA	408
4,000,000.00	-373.33	-3,999,626.67	-4,000,000.00	3.360	MAT	08/10/05	09/01/05	4				amy
-3,999,626.67		-373.33		3.360		08/09/05	08/09/05	0				Aure
50,000,000.00		3,999,626.67	4,000,000.00	3.360	PURC	08/09/05	08/10/05	40	19	FNMA DISCOUNT NOTES	16 FNMA	40816
	-4,666.67	-49,995,333.33	-50,000,000.00	3.360	MAT	08/10/05		40				armu.
-49,995,333.33		-4,666.67	00,000,000.00	3.360	0,0	08/09/05						àmy
49,000,000.00		/O OOF 333 33	50 000 000 00	3.380		08/09/05	09/01/05	40	1 9	40815 FNMA DISCOUNT NOTES	15 FNMA	amy 408
	-4,600.56	-48,995,399.44	-49,000,000.00		MAT	08/09/05		43				
-48.995.399.44		-4.600.56	49,000,000.00	3.380	PURC	08/08/05	08/09/05	¢.	Ly	MA AGOUT EPPENAR HOME ROWN DISC	TH CEDEL	amy
50,000,000.00						08/09/05				TOWN TOWN TOWN	1	amy
	-4,694.44	-49,995,305.56	-50,000,000.00		MAT	08/09/05		43				
-49,995,305.56		-4,694.44	30,000,000.00	3.380	FORC	08/08/05	08/09/05	ć	ţ	AND HOUSE BOOM PIECE		amy
45,000,000.00		40 000 300 06	000 000 00	3.361		20/80/80			10	AORI3 EFDERAL HOME LOAN DISC	13 FEDE	408
	-12,600.00	-44,987,400.00	-45,000,000.00		MAT	08/08/05		43				
-44,987,400.00		-12,600.00		3.361		08/05/05						amy
33,000,000.00		44.987.400.00	45.000.000.00	3.360	PURC	08/05/05	08/08/05	43	19	FEDL HOME LOAN BK CONS		40812
35 000 000 00	-107,800.00	-34,892,200.00	-35,000,000.00		MAT	08/30/05		46	19	W BANK CP	40811 UNION	408
11,000,000.00						08/23/05				0		amy
30,000,000.00	-27 307 50	-10 972 692 50				08/23/05		20	1 9	FMC DISCOUNT NOTES		40807
	-103,500.00	-49,896,500.00	-50,000,000.00		MAT	08/19/05		87	19	RAL HOME LOAN DISC	06 FEDERAL	40806
19,000,000.00	-23, 422, 10	-10,910,311.22	-13,000,000.00	3.174	TAME	08/09/05	09/01/05	0	1.3	PEDENAL HOME DOWN DISC	ממעמיז כט	amy
16,000,000.00	22 422 70	10 076 577 33				08/15/05			2		00 00000	amy
	-35,222.22	-15,964,777.78	-16,000,000.00		MAT	08/15/05		40	19	FNMA DISCOUNT NOTES	98 FNMA	40798
50,000,000.00	-156,305.56	-49,843,694.44	-50,000,000.00	3.310	MAT	08/23/05	09/01/05	40	19	10/96 UNION BANK CP	96 UNION	4U/
50,000,000.00	150 305 56					08/16/05			,			amy
	-120,750.00	-49,879,250.00	-50,000,000.00		MAT	08/16/05	08/16/05	89	19	FMC DISCOUNT NOTES		40795
							1					- 00
(GAIN)/LOSS	(INTEREST)	BOOK VALUE	PAR VALUE	COUPON	TXN	TRADE/	MATURITY /ENTRY	BROK	BANK E	DESCRIPTION/POOL#	DESCH	INV #
			POOLED FUNDS	SETTLEMENT DATE BASIS 100 POOLED	MENT DA	SETTLEM 100	FUND:					
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* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO NR. DANIEL DALY 4 15-554-4487 DETAIL TRANSCITION REPORT - FIXED INCOME DETAIL TRANSCITION FROM (31.05) DETAIL TRANSCITION FROM (31.05) STITLEMENT DATE BASIS

FUND:

100

POOLED FUNDS

PAGE: 4 RUN: 09/02/05 00:00:40

-24,948,055.56	-51,944.44				08/16/05							amy
00,000,	24,948,055.56	25,000,000.00		5 PURC	08/16/05		87	19	40841 FEDL HOME LOAN BK CONS	EDL HOME	841 F	40
-50.000.000.00	30,000,000.00	30,000,000.00	3.500	5 5 5 5 5 5 5	08/15/05	08/12/05		,				amy
-50,000,000.00		500000000000000000000000000000000000000			08/15/05		41	10		40840 WFB CD	840 W	40
-34, 836, 200.00	50,000,000.00	50,000,000.00	3.500	5 PURC	08/15/05	09/26/05	41	19		40839 WFB CD	839 W	40
	34,836,200.00	35,000,000.00		5 PURC	08/12/05	08/13/05	e u	ET	N CF	NA STORY DESCRIPTION	0,0	amv v
-34,843,025.00	-156,975.00				08/12/05	08/12/05				allucone e	929	Amy
	34,843,025.00	35,000,000.00		5 PURC	08/12/05	09/27/05	43	19	K CP	40837 DEUTSCHE BK CP	837 E	40
-49,795,250.00	-204,750.00	000,000.00			08/12/05							Yms
-49,800,125.00	49 795 350 00	50 000 000 00	3.524	5 PIIRO	08/12/05	09/23/05	40	19		40836 BOA CP	836 E	40
	49,800,125.00	50,000,000.00		5 PURC	08/12/05	09/22/05	40	19		40835 BOA CP	4 C F B	4 C
-30,000,000.00					08/11/05						2	amy
-24, 330, 230.00	30,000,000.00	30,000,000.00	3.530	5 PURC	08/11/05		41	19		40834 WFB CD	834 W	40
340 40	24,936,250.00	25,000,000.00		5 PURC	08/11/05	09/0//05	a /	ET	TV	EUL HOME	0000	amv
-44,623,875.00	-376,125.00				08/11/05				TOTAL BUT COME	TOWN HOME	5 5 5	amy
	44,623,875.00	45,000,000.00		5 PURC	08/11/05		40	19	40832 FEDERAL HOME LOAN DISC	EDERAL HO	832 F	40
-33,722,503.33	-277, 496.67				08/11/05							amy
-49, 336, 300.00	33.722.503.33	34,000,000.00	3.540	5 PURC	08/11/05	11/02/05	40	19	40831 FEDL HOME LOAN BK CONS	EDL HOME	831 F	40
40 553	49,552,500.00	50,000,000.00		5 PURC	08/11/05		43	L 9	ONL NOTES	40830 FNMA DISCOUNT NOTES	400	Ame 0.5
-29,885,900.00	-114,100.00		3.272	G	08/11/05						2	amy
	29,885,900.00	30,000,000.00		5 PURC	08/11/05		45	19	ILLS	40829 TREASURY BILLS	829 T	40
-49,693,444.44	-306,555.56				08/10/05							amy
	49,693,444.44	50,000,000.00		5 PURC	08/10/05		44	19		40828 US BANK CP	828 U	40
-49,801,263.89	-198.736.11	000000000000000000000000000000000000000			08/10/05			,				amy
-49,796,416.67	49.801.263.89	50 000 000 00	3.504	5 PIIRC	08/10/05	09/20/05	41	19		40827 WFB CP	827 W	amy 40
	49,796,416.67	50,000,000.00		5 PURC	08/10/05		41	19		40826 WFB CP	826 W	40
-49,532,333.33	-467,666.67				08/10/05							Amy
	49,532,333.33	50,000,000.00	3.660	5 PURC	08/10/05	11/10/05	40	19		40825 BOA CP	825 E	40
-49 655 000 00	49,655,000.00	50,000,000.00		5 PURC	08/10/05		40	19		40824 BOA CP	824 E	40
-49,728,055.56	-271,944.44		3.579	UI	08/10/05							amy
	49,728,055.56	50,000,000.00		5 PURC	08/10/05		40	19		40823 BOA CP	823 E	40
-49,448,472.22	-551,527.78				08/10/05							Amy
	49,448,472.22	50,000,000.00		5 PURC	08/10/05		40	19	NT NOTES	40822 FMC DISCOUNT NOTES	822 F	40
-24,832,291.67	-167.708.33	2000		ט וע	08/10/05	08/11/05		į	100000	000000	0	amv
-49,799,000.00	2/ 832 291 67	35 000 000 00	3.3/4		08/10/05		200	10	Samon min	Samon manicosta owa	70821 E	Amy
	49,799,333.33	50,000,000.00		5 PURC	08/10/05		87	19	UNT NOTES	40820 FNMA DISCOUNT NOTES	820 F	40
				1			- 1	1			- 1	
	AMOR	ORIGINAL FACE	TYP YIELD	TYP	SETTLE	CASH DATE /ENTRY	DATE	CASH		MEMO		USER
) (GAIN)/LOSS	BOOK VALUE (INTEREST	PAR VALUE	TXN COUPON	TXN	TRADE/	BROK MATURITY TRADE/	BROK	BANK	N/POOL#	DESCRIPTION/POOL#		INV *



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
MR. DANIELD ALLY 415-554-4487
DETALTPANSACTION REPORT - FIXED INCOME
08/01/05 TO 08/31/05
SETTLEMENT DATE BASIS
FUND: 100 PROLED FUNDS

PAGE: 5
RUN: 09/02/05 00:00:40

-50,000,000.00				3.490		08/29/05					amy
		50.000.000.00	50,000,000.00	3.490	PURC	08/29/05		46	19	40861 UNION BANK CD	40861
-9.977.333.33		-22.666.67	10,000,000.00	3.408	. 0	08/30/05					amy
-49,893,465.28		-106,534.72	10 000 000 00	3.342	Dalla	08/30/05	09/23/05	40	19	FEDERAL HOME LOAN DISC	40860
		49, 893, 465.28	50,000,000.00	3.335	PURC	08/30/05		40	L 9	40837 IREASURI BILLS	9mv
-49,867,388.89		-132,611.11		3.419		08/29/05					amy
		49,867,388.89	50,000,000.00	3.410	PURC	08/29/05		40	19	40858 FEDL HOME LOAN BK CONS	40858
-39,825,000.00		-175,000.00		3.515		08/29/05					Amy
		39,825,000.00	40,000,000.00	3.500	PURC	08/29/05	10/13/05	40	19	40857 FEDERAL HOME LOAN DISC	40857
-24.944.916.67		-55.083.33		3.312		08/29/05					amy
-0,010,000.00		24.944.916.67	25.000.000.00	3.305	PURC	08/29/05		89	19	40856 TREASURY BILLS	40856
-9 973 050 00		9,973,050.00	TO,000,000.00	3.465	FURC	08/26/05	08/30/05	0.9	T	PEDENNE HOME BOAN DISC	amy
-49,948,513.89		-51,486.11		3.373		08/26/05		9	2	TARGET SANGE LEGGING	amy
		49,948,513.89	50,000,000.00	3.370	PURC	08/26/05	09/06/05	89	19	40854 FEDERAL HOME LOAN DISC	40854
-49,727,291.67		-272,708.33		3.590		08/24/05					amy
		49,727,291.67	50,000,000.00	3.570	PURC	08/24/05		44	19	40853 US BANK CP	40853
-49,828,000.00		-172,000.00		3.452		08/23/05					amy
		49,828,000.00	50,000,000.00	3.440	PURC	08/23/05		40	19	40852 FNMA DISCOUNT NOTES	40852
-49.832.777.78		-167.222.22		3.452	-	08/23/05					amy
40,000,000		49.832.777.78	50.000.000.00	3.440	PURC	08/23/05		40	19	40851 FNMA DISCOUNT NOTES	40851
-49.837.555.56		-162.444.44	2000	3.451	0.00	08/23/05			į		amy
10, 100, 000,000		49.837.555.56	50.000.000.00	3.440	PURC	08/23/05	09/26/05	40	19	40850 FNMA DISCOUNT NOTES	40850
_49 702 500 00		-297 500.00	30,000,000.00	3 591	FORC	08/19/05		6	F	ON TOTAL PERSON OF	amy
-29,889,800.00		-110,200.00	50 000 000	3.493	Daila	08/19/05		n .	0	AOSAS INTON BANK CD	amy
		29,889,800.00	30,000,000.00	3.480	PURC	08/19/05		41	19	40848 WFB CP	40848
-19,939,555.56		-60,444.44		3.410		08/19/05					amy
		19,939,555.56	20,000,000.00	3.400	PURC	08/19/05		87	19	40847 FMC DISCOUNT NOTES	40847
-49.867.388.89		-132.611.11	00,000,000.00	2.410	FORC	08/19/05	08/19/05	ě	F	ACCAC VERSIONE HOUR POWN DISC	amv
-49,780,861.11		-219,138.89	50 000 000 00	3.445	Dalla	08/19/05		n n	1	PEDERAL HOME LOAN DISC	amy
		49,780,861.11	50,000,000.00	3.430	PURC	08/19/05	10/04/05	89	19	40845 FEDERAL HOME LOAN DISC	40845
-25,901,777.78		-98,222.22		3.413		08/17/05					amy
		25,901,777.78	26,000,000.00	3.400	PURC	08/17/05		87	19	FNMA DISCOUNT NOTES	40844
-15,970,400.00		-29,600.00		3.336		08/17/05	08/19/05				amy
		15,970,400.00	16,000,000.00	3.330	PURC	08/17/05	09/06/05	87	19	40843 FNMA DISCOUNT NOTES	40843
-49,787,500.00		-212,500.00		3.415		08/16/05	08/19/05				amy
		49,787,500.00	50,000,000.00	3.400	PURC	08/16/05	09/30/05	45	19	FEDERAL HOME LOAN DISC	40842
					1			-	1		-
SETTLEMENT	AMORT/(ACCRET)		ORIGINAL FACE	TYP YIELD	TYP	SETTLE	/ENTRY	DATE	CASH DATE	MEMO	USER
(GAIN) /LOSS	(INTEREST)	BOOK VALUE	PAR VALUE	TXN COUPON	TXN	TRADE/	BANK BROK MATURITY TRADE/	BROK	BANK	DESCRIPTION/POOL#	EN<



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	TRANSACTIONS	
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PAR
TYPE/ WEIGHTED
TXN# YIELD PAR VALUE

PURC (50) MAT (58)

3.206 -2147000000.00 3.479 2058000000.00

-2137949598.91

-10647696.37

-2050236724.19 2139546894.19

2050236724.19 -7,763,275.81

CITY/COUNTY 0 SAN FRANCISCO

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SETTLEMENT	(GAIN) /	(INTEREST)	PREMIUM/ AMORTIZATION/	PREMIUM/	BOOK VALUE	ORIGINAL FACE	
				ASSETS	ASS		
				REPORT GRAND TOTALS	REPORT (
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PAGE: 6			IXED INCOME	REPORT - F	DETAIL TRANSACTION REPORT - FIXED INCOME	DEG	
		8 7	415-554-44		DANIEL DALY	MR. DA	



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P. Daly CHIEF INVESTMENT OFFICER

October 4, 2005

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past three months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

 Interest Received
 \$25,607,489
 Earned Interest Yield

 Total Net Earnings
 \$24,824,741
 Pooled Funds
 3.354%

 Average Age of Portfolio
 55 Days
 All Funds
 3.356%

Total cost of the securities on hand September 30, 2005 was \$2,955,608,691 with a market value of \$2,967,881,071 plus fixed assets accrued earnings of \$1,193,509. The earned income yield for this period is 3.499%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of September 30, 2005. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

- Interest received and earnings for the month of September 2005, earned interest yield and end of period
 portfolio balance and yield.
- 2. Recap of amounts invested in each type of investment.
- Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on September 30, 2005.
- General journal detailing purchases, sales, and interest activities during the month of September 2005.

Very truly yours,

José Cisneros

DOCUMENTS DEPT.

OCT 1 3 2005

SAN FRANCISCO

Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli

Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies CDIAC



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PORTFOLIO STATISTICS 9/01/05 THROUGH 9/30/05

PAGE: 1 10/03/05 08:56:36

ALL FUNDS

3.499					NET PORTFOLIO YIELD, 365-DAY BASIS:
N/A	N/A	289.00	.00	55.38	WEIGHTED AVERAGE DAYS TO CALL:
N/A	N/A	289.00	.00	55.38	WEIGHTED AVERAGE DAYS TO MATURITY:
3.658	N/A	3.853	.000	3.658	WEIGHTED AVERAGE YIELD AT END OF PERIOD:
2,955,636,927.81	N/A	100,000.00	.00	2,955,536,927.81	CURRENT AMORTIZED BOOK VALUE:
2,955,608,691.08	N/A	100,000.00	.00	2,955,508,691.08	END OF PERIOD PORTFOLIO BALANCE:
3.499	N/A	3.853	.000	3.499	EARNED INCOME YIELD THIS PERIOD:
N/A 2,893,530,644.42	N/A	100,000.00	.00	2,893,430,644.42	AVERAGE DAILY PORTFOLIO BALANCE:
8,321,708.69	N/A	316.67	.00	8,321,392.02	TOTAL NET EARNINGS THIS PERIOD:
8,532,699.02	N/A	802.22	.00	8,531,896.80	TOTAL INCOME RECEIVED IN THIS PERIOD:
TOTAL	ASSETS LIABILITIES	ASSETS	CURITIES	ASSETS LIABILITIES	



MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY INVESTMENT OUTSTANDING AS OF 9/30/05 MAJOR SOFREXIS ICC#

PAGE: 1 RUN: 10/04/05 00:00:38

(Inv Type) 1010 PUBLIC TIME DEPOSIT	(Inv Type) 91 NEGOTIABLE C.D.'S	(Inv Type) 81 COMMERCIAL PAPER DISC	(Inv Type) 44 FMC DISCOUNT NOTES	(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	(Inv Type) 41 FNMA DISCOUNT NOTES	(Inv Type) 12 TREASURY NOTES	(Inv Type) 11 TREASURY BILLS	SUMMARY DESCRIPTION
.00%(C) REPORT TOTALS ASSETS FIXED	16.07%(C)	18.32%(C)	12.98%(C)	14.15%(C)	18.37%(C)	4.80%(C)	15.31%(C)	
3.800	3.761	3.665	3.589	3.573	3.622	2.750	3.188	RATE
3.800	3.761	3.665 3.688	3.589 3.631	3.597	3.656	2.750 3.865	3.188 3.228	TRDNG
3.800 3.800 100.000 ================================	3.761 3.761 100.000	99.368	98.863	99.350	3.622 3.656 99.082	99.809	98.777	BOOK
3.800 3.800 100.000 100.000.00 100,000.00 100,000.00 3.833 3.612 99.778 2,977,100,000.00 2,955,608,691.08	475,000,000.00	545,000,000.00	388,000,000.00	421,000,000.00	548,000,000.00	142,000,000.00	458,000,000.00	PAR VALUE SHARES
100.000 100.000.00 100,000.00 99.278 2.977,100.000.00 2,955,608.691.08	475,000,000.00	541,556,076.39	383,587,285.56	418,264,372.76	542,971,201.67	141,728,902.86	452,400,851.84	BOOK VALUE



PNKT

INVESTMENT INVENTORY WITH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 09/30/05

RUN: 10/04/05 00:00:40

SUBTOTAL (Inv Type) 12 TREASURY NOTES SUBTOTAL (Inv Type) 11 TREASURY BILLS 40691 TREASURY BILLS 40896 FNMA DISCOUNT NOTES 40888 40887 40876 TREASURY NOTES 40802 40797 40738 40735 н н FUMA DISCOUNT NOTES н T NOE (99.06) T NOE (99.06) TREASURY BILLS NOTE (99 NOTE (99.55) NOTE (99.55) NOTE (99.55) 05/20/05 10/05/09 09/27/05 10/04/05 09/26/05 06/30/06 09/26/05 06/30/06 09/30/05 11/25/09 07/22/05 11/25/05 07/20/05 11/25/05 05/26/05 11/25/05 05/26/05 11/25/05 05/26/05 11/25/05 05/26/05 11/25/05 07/28/05 10/27/05 09/26/05 09/26/05 06/30/08 09/23/05 06/30/06 09/23/05 06/30/06 09/22/05 06/30/06 09/13/05 12/15/09 06/30/06 912795WB 912795WB 912795WB3 912795VX6 912795VU2 313589MP5 313589MN0 912828CMC 912828CM0 912828CM0 912828CMC 912828CM0 912828CM0 912795WE7 912795WB 912795WB3 912795WB 912795WB3 15.37%(M) 4.748(M) BANK MAJOR SORT KEY IS ICC# 19 19 19 40 40 40 19 40 40 40 40 3625 000 9912 991 9908 3626 1001 FUND CPN RATE 000 000 100 100 000 100 100 1000 100 000 3.5424 3.9028 2.7500 3.8711 3.8398 3.1885 3.4400 YTM TR 2.7500 3.1900 3.8649 3.8711 2.7500 3.3693 3.1341 3.0850 3.3074 3.0803 3.0400 3.8711 3.2918 3.2750 3.0850 3.134 3.2800 .3300 .0850 .1343 .0850 .8489 .3033 .2650 .7500 8489 141,728,902.86 142,000,000.00 452,400,851.84 458,000,000.00 49,965,583.33 29,939,470.11 50,000,000.00 50 14 49 50 49 50 49 29,633,150.00 30,000,000.00 30,000,000.00 34,937,584.92 10,000,000.00 10,000,000.00 42,617,873.33 43,000,000.00 49,745,277.78 49,417,250.00 49,215,896.00 50,000,000.00 49,585,444.50 50,000,000.00 49,345,555.56 9 2,000,000.00 9,980,706.52 4,991,083.56 5,000,000.00 1,996,141.30 ,000,000.00 ,000,000.00 ,982,167 ,000,000.00 ,000,000.00 ,825,866.67 ,215,896.00 ,000,000.00 ,000,000.00 ,215,896.00 ,000,000.00 215,896.00 PAR/SHARES BOOK 99.9988888888 140,668,750.00 99.59211200000 456, 131, 875.00 99.9991666666 99.0625000000 99.0625000000 99.06250000000 99.06250000000 99.06250000000 99.06250000000 99.34375000000 99.53125000000 99.53125000000 99.53125000000 99.53125000000 99.53125000000 99.53125000000 99.81250000000 99.06250000000 99.53125000000 99.96875000000 29, 999, 666.67 49,999,583.33 29,718,750.00 34,671,875.00 49,531,250.00 42,717,812.50 49,765,625.00 49,765,625.00 14,929,687.50 49,765,625.00 49,765,625.00 49,765,625.00 49,765,625.00 49,906,250.00 49,984,375.00 4,953,125.00 9,906,250.00 1,981,250.00 MARKET PRICE 9,906,250.00 MARKET VALUE CURR ACCR INT UNREALIZED GAIN PRICE SOURCE 3,629,415.74 SUNGARD 356,216.67 208,491.85 633,333.33 986,861.4 243,240.49 347,486.42 328,375.00 548,444.33 548,444.33 548,444.33 548,444.33 296,111.07 19,666.67 34,748.64 69,497.28 13,899.45 69,497.28 73,960.00 99,310.41 4,548.61 SUNGARL SUNGARD SUNGARE SUNGARD SUNGARD SUNGARI SUNGARE SUNGARD SUNGARI SUNGARE SUNGARE SUNGARL SUNGARD SUNGARD SUNGARD UNREALIZED LOSS 143,984.39 -23,437.50 -35,546.88 -10,156.25 -10,937.50 -56,640.63 101,607.42 14,333.33 25,979.17 -5,078.13 -2,187.50 15,798.61 20,000.00 24,694.43 4,510.42 1,284.67 5,486.11 1,284.67 1,284.67 1,284.67



INVESTMENT INVENTORY WITH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 09/30/05 MAJOR SORT KEY IS ICC#

	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE	PAR/SHARES BOOK	MARKET VALUE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAI
D ,	40799	FEDERAL NATL MTG ASSN DISC N	313589MP5	19	100	3.4100	50,000,000.00	49,999,444.44	341,000.00	18,388.6
Þ	40897	07/21/05 10/05/05 FNMA DISCOUNT NOTES	313589NU3	19	100	3.5800	30,000,000.00	29,997,250.00	11,933.33	95,700.0
24	-	09/27/05 11/03/05 FNMA DISCOUNT NOTES	313589PA5	87 19	100	3.5932	29,889,616.67	99.990833333333 49,994,583.33	SUNGARD 258,555.55	188,500.0
,		08/10/05 11/09/05	313590035	43	0000	3.6127	49,547,527.78	99.98916666667	SUNGARD	188 500 0
3	40000	08/11/05 11/09/05	STOSSERS	43	000	3.6123	49,552,500.00	99.98916666667	SUNGARD	1
259	40788	FUMA DISCOUNT NOTES	313589PG2	19	100	3.4600	40,000,000.00	39,995,000.00	307,555.56	168,000.0
D	40898	FNMA DISCOUNT NOTES	313589PK3	19	100	3.6970	50,000,000.00	49,993,333.33	20,538.89	239,800.0
		09/27/05 11/18/05		45	000	3.7168	49,732,994.44	99.98666666667	SUNGARD	
Þ	40914	FNMA DISCOUNT NOTES 09/30/05 11/18/05	313589PK3	19	100	3.6400	50,000,000.00 49,752,277.78	99.98666666667	5,055.56 SUNGARD	235,999.9
≥	40915	FNMA DISCOUNT NOTES	313589SD6	19	100	3.8000	50,000,000.00	49,984,166.67	5,277.78	585,833.3
-		2100	3136005116	10	000	3.8467	49,393,055.56	99.968333333333	SUNGARD	A 1
٥	10010	09/30/05 02/08/06	212202040	43	000	3.9561	29,574,250.00	99.96388888889	SUNGARD	# F / 000
Þ	40917	FEDERAL NATL MTG ASSN DISC N	313589TK9	19	100	3.8900	50,000,000.00	49,980,000.00	5,402.78	758,000.0
D	40890	FUMA DISCOUNT NOTES	313589WN9	19	100	3.8700	16.000.000.00	15.990.266.67	8.600.00	366.946.6
		09/26/05 05/08/06		87	000	3.9655	15,614,720.00	99.93916666667	SUNGARD	
(D)	40877	09/22/05 06/30/06	313589YT4	19 87	3624	3.8800 4.0012	2,000,000.00 1,939,428.89	1,938,125.00 96.90625000000	1,940.00 SUNGARD	-3,243.8
	SUBTOTA	SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES		18.46% (M		3.6219	548,000,000.00 542,971,201.67	547,848,502.77 99.97235500000	1,598,576.12	3,281,968.8 -3,243.8
294	40845	FEDERAL HOME LOAN DISC NOTES	313385MN3	19	100	3.4300	50,000,000.00	49,984,666.67	204,847.22	
	40857	FEDERAL HOME LOAN DISC NOTES	313385MX1	19	100	3.4451	49,780,861.11	39.950.933.33	128.333.33	-1,041.6
			0	40	000	3.5154	39,825,000.00	99.87733333333	SUNGARD	-2,400
34	40785	07/13/05 10/18/05	313385NC6	19	100	3.3200	45,000,000.00	44,921,800.00 99.8262222222	332,000.00 SUNGARD	-7.650.0
32	40899	PEDERAL HOME LOAN DISC NOTES	313589NF6	19	100	3.6500	50,000,000.00	49,897,777.78	20,277.78	
Þ	40918	FEDERAL HOME LOAN DISC NOTES	313385NR3	19	100	3.5400	20,000,000.00	19,938,666.67	1,966.67	
				89	000	3.5508	19,939,033.33	99.693333333333	SUNGARD	-2,333.3
Þ	4083I	08/11/05 11/02/05	313385NT9	19	100	3.5400	34,000,000.00	33,888,782.22	170,510.00	
20	40832	FEDERAL HOME LOAN DISC NOTES	313385NV4	19	100	3.5400	45,000,000.00	44,843,600.00	225,675.00	-4,231.1
	40900		242205	40	000	3.5698	44,623,875.00	99.65244444444	SUNGARD	-5,950.0
0		09/27/05 11/04/05	313385NV4	40	000 TUU	3.6339	49,808,944.44	99.6524444444	20,111.11 SUNGARD	-2,833.3
(D)	40904	FEDERAL HOME LOAN DISC NOTES 09/28/05 11/30/05	313385PX8	19	100	3.7300	40,000,000.00 39,738,900.00	39,750,666.67	12,433.33 SUNGARD	



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 09/30/05 MAJOR SORT KEY IS ICC#

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						-				P. P. Sand
40823 40901 40828	SUBTOTA	40878		40892 40905	40803		40729 40781 40821	SUBTOTA	40891	INVEST
BOA CP 08/10/05 10/04/05 US BANK CP 09/27/05 10/05/05 US BANK CP 08/10/05 10/11/05	SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES	FMC DISCOUNT NOTES 09/22/05 03/21/06 FEDL HOME LN MTG CORP DISC N 09/22/05 05/31/06	FMC DISCOUNT NOTES 09/29/05 02/14/06 FMC DISCOUNT NOTES 09/30/05 03/13/06	FMC DISCOUNT NOTES 09/26/05 12/27/05 FMC DISCOUNT NOTES 09/28/05 12/27/05	FMC DISCOUNT NOTES 07/22/05 10/31/05 FMC DISCOUNT NOTES 08/10/05 11/28/05	08/10/05 10/18/05 FMC DISCOUNT NOTES 07/27/05 10/25/05 FMC DISCOUNT NOTES 07/28/05 10/25/05	PMC DISCOUNT NOTES 05/20/05 10/18/05 PMC DISCOUNT NOTES 07/11/05 10/18/05 PMC DISCOUNT NOTES PMC DISCOUNT NOTES	SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC 40732 FMC DISCOUNT NOTES 05/22/05 10/04/05 3133971	FEDERAL HOME LOAN DISC NOTES 09/26/05 12/23/05 FEDERAL HOME LOAN DISC NOTES 09/30/05 03/24/06	DESCRIPTION PURCHASE MATURITY DATE
0660P0X40 91160AX56 91160AXB3		313397XM8	313397TB7 313397UE9	313397RA1 313397RA1	313397NR8 313397PV7	313397NK3 313397NK3	313397NC1 313397NC1 313397NC1	15	313385QW9 313385UR5	CUSIP
19 40 19 44 19	12.99%(M)	19 19 19	19 40 19	19 87 19	19 40 19	19 43 19	119 119 119	14.13%(M 19 N8 19 43	19 40 19	BANK
100 100 100 100		3625 000	1000	100	1000	100	1000	100	100 000 100	FUND
3.5600 3.5795 3.7400 3.7431 3.5600 3.5820	3.5894	3.8600 3.9360 3.8700 3.8773	3.8700 3.9283 3.9400 4.0120	3.7500 3.7863 3.8000	3.4900 3.5245 3.6100 3.6503	3.5000 3.5309 3.5300 3.5305	3.2300 3.2744 3.3900 3.4219 3.5000	3.5734 3.5970 3.1700 3.1700 3.2079	3.7500 3.7847 3.9400 4.0169	CPN RATE YTM TR
50,000,000.00 49,728,055.56 50,000,000.00 49,958,444.44 50,000,000.00 49,693,444.44	388,000,000.00 383,587,285.56	5,000,000.00 4,903,500.00 7,000,000.00 6,811,122.50	42,000,000.00 41,376,930.00 15,000,000.00 14,730,766.67	25,000,000.00 24,760,416.67 50,000,000.00	50,000,000.00 49,510,430.56 50,000,000.00 49,448,472.22	24,832,291.6/ 30,000,000.00 29,737,500.00 10,000,000.00 9,913,472.22	50,000,000.00 49,322,597.22 23,000,000.00 22,785,582.50 25,000,000.00	421,000,000.00 418,264,372.76 	25,000,000.00 24,770,833.33 22,000,000.00 21,578,638.89	PAR/SHARES BOOK
49,984,208.33 99.96841666667 49,978,944.44 99.95788888889 49,947,361.11 99.89472222222	385,426,402.79 99.33670200000	4,905,950.00 98.11900000000 6,806,131.11 97.23044444444	41,381,200.00 98.52666666667 14,731,050.00 98.20700000000	24,774,041.67 99.09616666667 49,548,083.33	49,846,666.67 99.69333333333 49,703,555.56 99.4071111111	99.826222222 29,926,400.00 99.75466666667 9,975,466.67 99.75466666667	49,913,111.11 99.8262222222 22,960,031.11 99.8262222222 24,956,555.56	419,366,466.12 99.61198700000 	24,784,430.56 99.13772222222 21,578,920.00 98.0860000000	MARKET VALUE
257,111.11 SUNGARD 20,777.78 SUNGARD 257,111.11 SUNGARD	1,886,030.55	4,825.00 SUNGARD 6,772.50 SUNGARD	9,030.00 SUNGARD 1,641.67 SUNGARD	13,020.83 SUNGARD 15,833.33	344,152.77 SUNGARD 260,722.22 SUNGARD	SUNGARD 192,500.00 SUNGARD 63,194.45 SUNGARD	601,138.89 SUNGARD 177,598.33 SUNGARD 126,388.89	1,131,583.05	13,020.83 SUNGARD 2,407.78 SUNGARD	CURR ACCR INT
-958.34 -277.78 -3,194.44	7,854.17 -54,767.49	-2,375.00 -11,763.89	-4,760.00 -1,358.34	7,250.00	-7,916.66 -5,638.88	-2,125.00 -3,600.00 -1,200.00	-10,625.00 -3,149.72	576.40 -30,066.09 -255.00	576.40	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-448
INVESTMENT INVENTORY WITH MARKET VALUE OUTSTANDING AS OF 09/30/05

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(RPTMKT)

BEAC PURCHASE MATERITY DATE BANK PUBLIC PRINCIPLE PUBLIC PRINCIP	DESCRIPTION CUSIP SANK FUND CPN RATE PAR/SHARES MARKET VALUE CURR ACCS INT UNREAL BROK SATE YITH TR BOOK MARKET PAICE PRICE SOURCE UNREAL BROK SATE YITH TR BOOK MARKET PAICE PRICE SOURCE UNREAL RATE PRICE	.00	206,647.22	474,980,928.16	475,000,000.00	3.7615	٥	16.00%(M)		SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	UBTOTAL
DESCRIPTO ANTE	DESCRIPTION CUSIP SANK FUND CPN RATE PAR/SHARES MARKET VALUE CURR ACCS INT UNREAL	-2,479.4	SUNGARD	99.99504119325	50,000,000.00	3.7600	000	76		09/27/05 11/04/05	
DESCRIPTION COSIP MARK FOULTY NATE F	DESCRIPTION CUSIP SANK FUND CPN RATE PAR/SHARES MARKET PAICS INT UNREAL		20,888.89	49,997,520.60	50,000,000.00	3.7600	100	19	16144PDS3	HASE JP CD	
DESCRIPTION COSIP MANK FUND CPM NATE FUND CPM NATE PART	PURCHASE MATURITY DATE SANK FUND CPN RATE PAR/SHARES MARKET VALUE CURR ACCR INT UNREAL BOOK CP PURCHASE MATURITY DATE PRICE SOURCE UNREAL BOOK PURCHASE MATURITY DATE PRICE SOURCE UNREAL BOOK	-2,231.4	SUNGARD	99.99504119325	45,000,000.00	3.7600	000	76		09/27/05 11/04/05	
DESCRIPTION COSI	PURCHASE MATURITY DATE SANK FUND CPN RATE PAR/SHARES MARKET PAICS INT UNREAL BOAK CP 108		18,800.00	44,997,768.54	45,000,000.00	3.7600	100	19	16144PDS3	HASE JP CD	
DESCRIPTION COSI MARK FUND CFM MAYE FUND CFM MAYE FUND CFM MAYE FUND CFM MAYER	PURCHASE MATURITY DATE SANK FUND CPN RATE PARSHARES MARKET VALUE CURR ACCR INT UNREAL	-1,845.1	SUNGARD	99.99630964765	50,000,000.00	3.7700	000	41		09/29/05 11/02/05	
PURENISE MATERY DATE PURENISE DATE PURENISE MATERY DATE PURENISE MATERY DATE PURENISE MATERY DATE PURENISE MATERY DATE PURENISE DATE PURE	PURCHASE MATURITY DATE SANK FUND CPN RATE PAR/SHARES MARKET PALCE CURR ACCE INT UNREAL BOAK CP 0860POXAT 19 100 3.6000 50,000,0000 049,910,511,99 260,000,000 08710/05 10/18/05 90485,XXT 19 100 3.5000 50,000,0000 049,910,511,99 210,000,000 08724/05 10/18/05 90485,XXT 19 100 3.5700 50,000,0000 049,910,511,99 211,288,33 080A CP 08724/05 0660POXAT 19 100 3.5700 50,000,0000 049,910,511,99 211,288,33 080A CP 08724/05 0660POXAT 19 100 3.5700 50,000,0000 049,910,511,99 211,288,33 080A CP 08724/05 0660POXAT 19 100 3.5700 50,000,0000 049,910,511,99 188,446.66 08724/05 10/18/05 0660POXAT 19 100 3.5800 45,000,0000 049,910,511,99 188,446.66 08728/05 11/10/05 0660POXAT 19 100 3.5800 45,000,0000 47,991,441.4 08719/05 10/12/05 0660POXAT 19 100 3.5800 40,000,000 40,910,511,99 138,446.66 08728/05 11/10/05 0660POXAT 19 100 3.5800 40,000,000 40,910,511,99 138,446.66 08728/05 11/10/05 0660POXAT 19 100 3.5800 40,000,000 40,910,511,99 138,446.66 08728/05 11/10/05 0660POXAT 19 100 3.5800 40,000,000 40,991,511,19 08728/05 11/10/05 0660POXAT 19 100 3.5800 40,000,000 40,991,511,19 08728/05 11/10/05 0660POXAT 19 100 3.5800 40,000,000 40,991,44 15,998,13 08728/05 11/10/05 4497P2230 18,118(M)		10,472.22	49,998,154.82	50,000,000.00	3.7700	100	19	9497P24G9	IFB CD	40910 W
PREMISE MATERITY DATE PROPERLISE MATERIAL PUBLIC PRINCE PARCE MATERIAL PRINCE PURPLIANE MATERIAL PRINCE	PURCHASE MATURITY DATE SANK FUND CPN RATE PARSHARES MARKET VALUE CURR ACCR INT UNREAL BOOK	-1,863.4	SUNGARD	99.99627320071	50,000,000.00	3.7700	000	41		09/28/05 11/02/05	
DESCRIPTION COSIP MARK FUND CAN MARK F	PURCHASE MATURITY DATE BANK FUND CPN RATE PAR/SHARES MARKET PAICS INT UNREAL BOAK CP 100 1.600 5.000 0.000 0.000 49.910.511.99 260.000.00 0.00		15,708.33	49,998,136.60	50,000,000.00	3.7700	100	19	9497P24M6	IFB CD	
DESCRIPTION COSI	PURCHASE MATURITY DATE SANK FUND CPN RATE PARSHARES MARKET VALUE CURR ACCR INT UNREAL BOACE PURCHASE MATURITY DATE PRICE SOURCE UNREAL BOACE PURCHASE MATURITY DATE PRICE SOURCE UNREAL BOACE PURCHASE MATURITY DATE PRICE SOURCE UNREAL BOACE PRICE SOURCE UNREAL	-2.727.9	SUNGARD	99.99454403310	50,000,000,00	3.7500	000	41		09/26/05 11/01/05	
DESCRIPTION COSIP MARK FUND CAN MARK F	PURCHASE MATURITY DATE SANK FUND CPN RATE PAR/SHARES MARKET PALCE CURR ACCE INT UNREAL BOACES PURCHASE MATURITY DATE SANK FUND CPN RATE PAR/SHARES MARKET PALCE SOURCE UNREAL BOACES PAR/SHARES MARKET PALCE SOURCE UNREAL BOACES PAR/SHARES PAR/SH	+ 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	26.041.67	49.997.272.02	50.000.000.00	3.7500	100	19	9497P23F2	IFB CD	
DESCRIPTION	PURCHASE MATURITY DATE SANK FUND CPN RATE PAR/SHARES MARKET VALUE CURR ACCE INT UNREAL PURCHASE MATURITY DATE SANK PUND CPN RATE PAR/SHARES MARKET VALUE CURR ACCE INT UNREAL ROA, CP	-1 842 A	20, LBU. 30	49,998,1506040	50,000,000.00	3 7700	000 T00	Δ. L. Q.	435055EP	09/26/05 11/01/05	
DESCRIPTION COST MARK FUND CFM MAYE	DESCRIPTION PURCHASE MATURITY DATE BACK P ORACLE	-3,240.8	SUNGARD	99.99351825964	50,000,000.00	3.7400	000	4 4	000	09/22/05 TI/01/05	
DESCRIPTION	DESCRIPTION CUSIP SANK FUND CPN RATE PAR/SHARES MARKET VALUE CURR ACCE INT UNREAL		46,750.00	49,996,759.13	50,000,000.00	3.7400	100	19	9497P23C9	FB CD	
PURENJEE MATURETY DATE CUSIF MARK FUND CFM MATE FUND CF	DESCRIPTION PURPHASE MATURITY DATE BANK PUR	-1,018.0	SUNGARD	99.99796397945	50,000,000.00	3.7700	000	41		09/28/05 10/18/05	
DESCRIPTION	PURCHASE MATURITY DATE (URB ACCE INT UNREAL BOOK PURCHASE MARKET PALES MARKET PALES WARKET PALES PRICE SOURCE UNREAL BOOK PURCHASE MATURITY DATE (URB ACCE INT UNREAL BOOK PURCHASE DATE (URB ACCE INT UNCASE DATE (URB ACCE INT UNCASE D		15,708.33	49,998,981.99	50,000,000.00	3.7700	100	19	9497P24L8	FB CD	
PURENJEE MATURETY DATE CUSIF MARK FUND CFM MATE FUND CF	PURCHISCE MATURETY DATE: PROC. CP 0840A	-952.1	SUNGARD	99.99809569600	50,000,000.00	3.7700	000	41		09/29/05 10/17/05	
DESCRIPTION	PURCHASE MATURITY DATE BANK FUND CPN RATE PAR/SHARES MARKET VALUE CURR ACCE INT UNREAL PURCHASE MATURITY DATE BANK FUND CPN RATE PAR/SHARES MARKET VALUE CURR ACCE INT UNREAL BOOK CP		10,472.22	49,999,047.85	50,000,000.00	3.7700	100	19	9497P24H7	FB CD	
PUREHASE MATURITY DATE PORTHASE MATURITY DATE CUSIP MARK FUND CFM MATE MARKED VALUE COPE MARKED	PURCHASE MATURETY DATE BANK FUND CPN RATE PAR/SHARES MARKET VALUE CURR ACCR INT UNREAL BOAC CP 0860POXAT 19 100 3.6200 50.000,000.00 49.910.511.99 260.000.00 081010/55 10/18/05 90485XXT 19 100 3.6250 49.655,000.00 99.8210277778 08124/05 10/18/05 9160AX/6 19 100 3.5700 50.000,000.00 49.910.511.99 210.783.3 08124/05 10/18/05 9160AX/6 19 100 3.5700 50.000,000.00 99.8210277778 0824/05 10/18/05 9160AX/6 19 100 3.5700 50.000,000.00 49.910.511.99 189.446.66 08224/05 10/18/05 9160AX/6 19 100 3.5500 49.702.550.00 99.8210277778 080A CP 08124/05 10/18/05 0660POXD1 19 100 3.5500 48.950.707.90.1077778 080A CP 0812/05 11/18/05 0660POXD1 19 100 3.6600 50.000.000 49.910.511.99 189.446.40 080A CP 08128/05 11/18/05 0660POXD1 19 100 3.6600 50.000.000 49.919.511.19 189.446.40 080A CP 08128/05 11/18/05 0660POXD1 19 100 3.6600 50.000.000 40.99.915.811.11 SUKGARD 080A CP 08128/05 11/18/05 0660POXD1 19 100 3.6600 50.000.000 40.99.99.444.41 264.333.34 080A CP 08128/05 11/18/05 0660POXD1 19 100 3.6600 50.000.000 40.99.99.444.41 264.333.34 080A CP 08128/05 11/18/05 0660POXD1 19 100 3.6600 50.000.000 40.99.99.444.41 264.333.34 080A CP 08128/05 11/18/05 0660POXD1 19 100 3.6600 50.000.000 40.99.99.444.41 264.333.34 080A CP 08128/05 11/18/05 0660POXD1 19 100 3.6600 50.000.000 40.99.99.444.41 264.333.34 080A CP 08128/05 11/18/05 0660POXD1 19 100 3.6800 64.555.513.89 99.3899888889 50.000.000 99.550000000 10.5000.000 00 3.6500.000.000 40.7790.00 40.7790.00	-870.9	SUNGARD	99.99709692451	30,000,000.00	3.7500	000	41		09/26/05 10/17/05	
PURCHASE AUTRITY DATE CUSIF MARK FUND CAP MAKE THE PROCESSION CONTROL CAP MAKE THE PROCESSION CAP MAKE	PURCHASE MATURITY DATE BANK FUND CPN RATE PAR/SHARES MARKET VALUE CURR ACCE INT UNREAL BOACE BOACE BOACE SAPE YIM TR BOOK MARKET PALE PRICE SOURCE UNREAL BOACE BOACE BOACE BOACE BOACE BOACE BOACE BOACE BOACE ORIGINATOR DATE BANK BOACE BOACE BANK BOACE BOACE BANK BOACE BOACE BANK BOACE BANK BOACE BANK BOACE BANK BANK BOACE BANK BANK BANK BANK BOACE BANK BA		15,625.00	29,999,129.08	30,000,000.00	3.7500	100	19	9497F23G0	FB CD	40895 W
PURCHASE AUTHORY DATE CUSIP MANK FUND CFM MAYE PROCESSION OF STANDARD MARKED VALUE FOR CONTROL	PURCHASE MATURITY DATE SANK FUND CPN RATE PAR/SHARES MARKET VALUE CURR ACCE INT UNREAL					1 0					
DESCRIPTION	PURCHASE MATURETY DATE BANK FUND CPN RATE PAR/SHARES MARKET PALUE CURR ACCE INT UNREAL	-40 233	1,042,410.00	99 69935400000	541 556 076 39	3 6880	,	0. DIO (E)		(INV TYPE) SI COMMERCIAL	TWINIBO
PUREHASE MATURITY DATE CUSIF MARK FUND CAP MAYE FUND CAP MARKS F	PURCHASE MATURETY DATE SANK FUND CPN RATE PAR/SHARES MARKET VALUE CURR ACCE INT UNREAL	2 222	1 840 416 66	5/3 361 /91 03	545 000 000 00	2 66 47	-	31e/k		(True disco) 81 COMMERCIAL	TEMORAT.
DESCRIPTION	DESCRIPTION CUSIP BANK FUND CPN RATE PAR/SHARES MARKET VALUE CURR ACCR INT UNREAL	-4,305.5	SUNGARD	99.33350000000	49,623,305.56	3.8490	000	40		09/22/05 12/02/05	
DESCRIPTION CUSIP MARK FUND LEW MAYE F	PURCHASE MATURITY DATE BANK FUND CPN RATE PAR/SHARES MARKET VALUE CURR ACCR INT UNREAL		47,750.00	49,666,750.00	50,000,000.00	3.8200	100	19	0660P0Z22	OA CF	
PURCHASE MATTRETTY DATE BROA CP 10.51.17.05 10.16.10.25 10.16.25 10.1	DESCRIPTION CUSIP BANK FUND CPN RATE PAR/SHARES WARRET VALUE	-2,500.0	SUNGARD	99.35500000000	49,664,000.00	3.8660	000	40		09/28/05 11/30/05	
PURCHASE MATURITY DATE BOALTH TO MATURITY DAT	PURCHASE MATERY DATE PURCHASE MATERY DATE BROK CP BROK		16,000.00	49,677,500.00	50,000,000.00	3.8400	100	19	0660F0YW7	OA CP	
PURCHASE MATTRETTY DATE BROAD BOACH BOACH	DESCRIPTION CUSIP BANK FUND CPN RATE PAR/SHARES WARKET VALUE BROK SAEE YTM TR BOOK MARKET PRICE SAEE YTM TR		SUNGARD	99.38938888889	49,675,513.89	3.8550	000	40		09/28/05 11/28/05	
PURCHASE MATURATY NATE BOAL CP 10/18/05 BOAL C	PURCHASE MATERITY AATE BAOA CP 084014/05 10/18/05 08418/05 10/18/05	3,222.2	15,958.33	49,694,694.44	50,000,000,00	3.8300	100	19	066020401	OA CP	
PURCHASE MATTER TYP DATE BOAL CF SAFE TYPE SAFE SAFE SAFE SAFE SAFE SAFE SAFE SAF	DESCRIPTION CUSIP BANK FUND CPW RATE PAR/SHARES MARKET VALUE BROAK CP PAR/SHARES MATERITY DATE BROAK CP PAR/SHARES MATERITY DATE BROAK SARE VTM TR BOOK MARKET PAR/SHARES MARKET VALUE BROAK CP CONTROL OF CON	-7.222.2	SUNGARD	99.57888888889	49.532.333.33	3 6946	000	40	CWIDIORO	08/10/05 11/10/05	
PURCHASE MATURITY DATE BOA CP 19/10/3 10/18/05 BOA CP 19/10/3 10/18/0	PURCHASE MATTERITY ANTE PURCHASE MARKET VALUE PURCHASE MATTERITY ANTE PURCHASE MATTERITY AND PURCHASE MATT	0,000.0	TELE VAC	19 789 111 11	50 000 000 00	3 6600	100	100	0660m0was	0//23/03 LU/24/03	
PURCHASE MATURITY DATE BROW ZABE YUTTR	DESCRIPTION CUSIP BANK FUND CPW RATE PURCHASE MATERITY DATE BROA CP BRO	2 000 0	301, 750.00	44,891,037.50	45,000,000.00	3.5500	100	19	0660P0XQ1	OA CP	
PURCHASE MATTER TY DATE BOAL CF BOAL	DESCRIPTION CUSIP BANK FUND CPN RATE PAR/SHARES WARKET VALUE BROK SATE YTM TR BOOK MARKET PAR/SHARES BROK SATE YTM TR BOOK MARKET PAR/SHARES BROK SATE YTM TR BOOK MARKET PAR/SHARES BROK SATE	-5,194.4	SUNGARD	99.82102777778	49,727,291.67	3.5896	000	44		08/24/05 10/18/05	
PURCHASE MATURITY DATE BROK SARE YTM TR BROK S	PURCHASE MATERITY DATE BANK FUND CPN RATE PAR/SHARES MARKET VALUE BROK SAFE YTM TR BOOK MARKET PAR/SHARES MATERITY DATE BROK SAFE YTM TR BOOK MARKET PAR/SHARES PAR/S		188,416.66	49,910,513.89	50,000,000.00	3.5700	100	19	91160AXJ6	S BANK CP	
PURCHASE MATTRITY DATE BROW SAFE YITH TR BROW SAF	DESCRIPTION CUSIP BANK FUND CPW PATE PAR/SHARES WARKET VALUE BROK SAFE YTM TR BOOK MARKET PRICE BOA CP 108/10/05 10/18/05 90485/XX7 19 100 3.6500 30,000,000.00 49,910.513.89 108/10/05 10/18/05 90485/XX7 19 100 3.6500 30,000,000.00 49,910.513.89 108/10/05 10/18/05 90485/XX7 19 100 3.6500 30,000,000.00 49,910.513.89	-5,194.4	SUNGARD	99.82102777778	49,702,500.00	3.5914	000	46		08/19/05 10/18/05	
DESCRIPTION CUSIF BANK FUND CFM MAYE PAR PARAMENT PARCE PARC	PURCHASE MATERTY DATE BANK FUND CPN RATE PAR/SHARES MARKET VALUE BROK SAFE YTM TR BOOK MARKET PAR/SHARES MATERTY DATE BROK SAFE YTM TR BOOK MARKET PAR/SHARES PAR/SHARES PAR/SHARES PAR/SHARES MARKET VALUE BROK SAFE YTM TR BOOK MARKET PAR/SHARES MARKET VALUE BROK SAFE YTM TR BOOK MARKET PAR/SHARES MARKET VALUE BROK SAFE YTM TR BOOK MARKET PAR/SHARES MARKET VALUE BROK SAFE YTM TR BOOK MARKET PAR/SHARES WARKET VALUE BROK SAFE YTM TR BOOK SAFE YTM TR BOOK MARKET PAR/SHARES WARKET VALUE BROK SAFE YTM TR BOOK SAFE YTM TR BOOK SAFE YTM TR BOOK MARKET PAR/SHARES WARKET VALUE BROK SAFE YTM TR BOOK SAFE		213,208.33	49,910,513.89	50,000,000.00	3.5700	100	19	90485JXJ7		
PURCHASE MATTERTY DATE CUSIF BROK SARE YTM TR	DESCRIPTION CUSIP SANK FUND CPN PARES MARKET VALUE PURCHASE MATURITY DATE BROX SAFE YTM TR BOOK MARKET PRICE BOA CP 0660PDX.77 19 100 3.6000 50,000,000.00 49,910,513.89	-4,486.1	SUNGARD	99.82102777778	49,655,000.00	3.6250	000	40		0/05	
DESCRIPTION CUSIF BANK FUND OF MAYE FAKUSHAKAS MAKKET PRICE PURCHASE MATURITY DATE BROK SAFE YTM TR BOOK MARKET PRICE	DESCRIPTION CUSIP BANK FUND CPN RATE PAR/SHARES MARKET VALUE BROK SARE YTM TR BOOK MARKET PRICE		260,000.00	49,910,513.89	50,000,000.00	3.6000	100	19	0660P0XJ7	OA CP	
DESCRIPTION CUSIP BANK FUND CPN RATE FAR/SHARES MARKET VALUE	DESCRIPTION CUSIP BANK FUND CPN RATE PAR/SHARES MARKET VALUE	UNREALIZED LOS		MARKET PRICE	BOOK	YTM TR	SAFE	BROK		PURCHASE MATURITY DAT	UMBER
THE PARTY OF THE P		UNREALIZED GAI	CURR ACCR INT	MARKET VALUE	PAR/SHARES	CPN RATE		BANK		DESCRIPTION	NVEST

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10.56 SUNGARD

-3,336.00



CITY/COUNTY OF SAN FRANCISCO

NR. DANIEL DALY 415-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/05 MAJOR SORT KEY IS ICC#

PAGE: 5 RUN: 10/04/05 00:00:40

3,395,229.08 -294,703.04	2977100000.00 2967881070.77 11,281,541.31 2955608691.08 99.69033900000	2967881070.77 99.69033900000	3.5332 2977100000.00 2967881070.77 3.6115 2955608691.08 99.69033900000	3.5332			GRAND TOTAL			
-3,336.00	10.56 -3,336.00	100,000.00 96,664.00 100,000.00 96.6640000000	100,000.00	3.8000	(M)	.00%(M)	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	Type) 1010 1	AL (Inv	SUBTOT
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CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-544-448 INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 9/30/05 MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS

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CITY/COUNTY OF SAM FRANCISCO MR. DANIEL DALY 4415-554-4487 INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 9/30/05 SETTLEMENT DATE BASIS

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		AL (Inv Type) 1010 PUBLIC TIME DEPOSIT	00 PUBLIC TIME DEPOSIT		AL (Inv Type) 91 NEGOTIABLE C.D.'S	CHASE JP CD	CHASE JP CD	WFB CD	WFB CD	WFB CD	93 DEUTSCHE BANK CD	WFB CD	WFB CD	WFB CD	
		'IME DEPOSIT			C.D. 'S	16144PDS3	16144PDS3	9497P24G9	9497P24M6	9497P23F2	25153CSE6	9497P23C9	9497P24L8	9497P24H7	
			100			100	100	100	100	100	100	100	100	100	
	REPORT TOTALS ASSETS	.00	100 07/16/06 07/16/05		16.07%(C)	100 11/04/05 09/27/05	100 11/04/05 09/27/05	100 11/02/05 09/29/05	100 11/02/05 09/28/09	100 11/01/05 09/26/05	100 11/01/05 09/26/05	100 11/01/05 09/22/05	100 10/18/05 09/28/09	100 10/17/05 09/29/05	
		.00%(C)	07/16/05		& (C)	09/27/05	09/27/05	09/29/05	09/28/05	09/26/05	09/26/05	09/22/05	09/28/05	09/29/05	
	FIXED					000	000	000	000	000	000	000	000	000	
11 21 21 22	3.533	3.800	3.800	1 1 1	3.761	3.760	3.760	3.770	3.770	3.750	3.770	3.740	3.770	3.770	
E E E E E E E E E E E E E E E E E E E	3.612	3.800	3.800	1 1 1 1 1 1	3.761	3.760	3.760	3.770	3.770	3.750	3.770	3.740	3.770	3.770	
11	3.612 99.278	3.800 3.800 100.000	000 3.800 3.800 100.000		3.761 3.761 100.000	3.760 100.000	3.760 100.000	3.770 100.000	3.770 100.000	3.750 100.000	3.770 100.000	3.740 100.000	3.770 100.000	3.770 100.000	
	3.533 3.612 99.278 2,977,100,000.00 2,955,608,691.08	100,000.00	100,000.00		475,000,000.00	50,000,000.00	45,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	
	2,955,608,691.08	100,000.00	100,000.00		475,000,000.00	50,000,000.00	45,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	

SUBTOTA

SUBTOTA 4080

40902

40909 40893 40880 40908

50,000,000 50,000,000 BOOK VALUE

NO.

MATURITY

DATE SAF/ PURP 000

RATE

100.000 100.000 100.000 PRICE TRDNG

BOOK

PAR VALUE SHARES



MR. DANIEL DALY 415-554-4487
INVESTMENTS OF SAN FRANCISCO
INVESTMENT INVENTORY
INVESTMENT OF SAN FRANCISCO
MAJOR SOM KEY IS BANK

PAGE: 1 RUN: 10/04/05 00:00:38

SETTLEMENT DATE BASIS

	# # # # # # # # # # # # # # # # # # #											
100,000.00	100,000.00	3.800 3.800 100.000	3.800	3.800	FIXED	FI	ASSETS					
	***************************************					TOTALS	REPORT TOTAL:					
100,000.00	100,000.00	3.800 100.000	3.800	3.800		%(C)	100.00%(C)		SUBTOTAL (Bank Code) 19 BANK OF NEW YORK	19 BANK (Bank Code)	SUBTOTAL
			1 + + +									
100,000.00	100,000.00	100.000	3.800	3.800	000	100 07/16/06 07/16/05 000 3.800 3.800 100.000	07/16/06	100		DEPOSIT	A 40800 PUBLIC TIME DEPOSIT	A 40800 I
					1			1 1 1 1		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		
BOOK VALUE	SHARES	PRICE	YIELD	RATE	PURP	DATE	(TICKER)	NO.	CUSIP		DESCRIPTION	NO. I
	PAR VALUE	BOOK	TRDNG	CUPN		MATURITY PURCHASE SAF/	MATURITY	FUND				INVSMT



CITY/COUNTYOPS AN FRANCISCO
MR. DANIELD DALY ALS-5544487
DETAL TRANSACTION REPORT - FIXED INCOME
09/01/05 TO 09/30/05
EVENUES: 000100, 001001, 003624, 003625, 002616, 003626, 003908, 003911, 003912

PAGE: 1 RUN: 10/04/05 00:00:37

* ACTIVE TRANSACTIONS *

INV * DESCRIPTION/POOL* USER MEMO	BANK B CASH D	BROK DATE	MATURITY (/ENTRY)	TRADE/ SETTLE 09/29/05	TXN TYP	COUPON YIELD 3.000	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC) 	AMORT/ (ACCRET)
40704 FMC DISCOUNT NOTES amy	19				MAT		-12,000,000.00	-11,861,400.00	400.00
amy 40726 FMC DISCOUNT NOTES	19	40	10/03/05	09/14/05	MAT	3.163	-50,000,000.00	-49,472,305.56	305.56
amy 40727 FMC DISCOUNT NOTES	19	87			MAT		-50,000,000.00	-49,481,027.78	,027.78
amy 40730 FNMA DISCOUNT NOTES	19	43	10/03/05 09/28/05	09/14/05 09/28/05	MAT	3.173	-21,000,000.00	-20,764	-20,764,053.33
amy 40741 FNMA DISCOUNT NOTES	19	3			MAT	3.196	-20,000,000.00 -19,791,750.00	-19,79	1,750.00
ANTAS ENMA DISCOUNT NOTES	10				TAN		-22 000 000 00	-21.75	-21 756 680 00
amy 40778 WFB CP	19				MAT		-30,000,000,00	-29.8	-29,831,233,33
Angga manaciny attic	2				Š				022 75
amy	L 9	8	10/03/05	09/22/05	MAT	3.035	-27,000,000.00	-26,8	-26,833,833.75
40789 BOA CP amy	19	40			MAT		-35,000,000.00	-34,80	-34,801,083.33
40790 BOA CP	19	40			MAT		-40,000,000.00	-39,7	-39,772,666.67
40792 BOA CP	19	40			MAT	-	-40,000,000.00	-39,7	-39,757,511.11
40820 FNMA DISCOUNT NOTES	19	87	09/22/05	09/20/05	MAT	3.43L 3.360	-50,000,000.00	-49,7	-49,799,333.33
40826 WER CD	0				á			د د	00 411 13
any	Ly			09/21/05	MAT	3.504	-50,000,000.00	-49,	-49, /96, 416.6/
40827 WFB CP	19	41	10/03/05	09/20/05	MAT	3.490	-50,000,000.00	-49,8	-49,801,263.89
40829 TREASURY BILLS amy	19	45			MAT		-30,000,000.00	-29,8	-29,885,900.00
40833 FEDL HOME LOAN BK CONS	19	87			MAT	_	-25,000,000.00	-24,9	-24,936,250.00
40834 WFB CD	19	41			MAT		-30,000,000.00	-30,0	-30,000,000.00
40835 BOA CP	19	40	09/22/05	09/28/05	MAT	3.530	-50,000,000.00	-49,8	-49,800,125.00
40836 BOA CP	19	40	10/03/05	09/22/05	MAT	3.524	-50,000,000.00	-49,79	-49,795,250.00
40837 DEUTSCHE BK CP	19	43			TAM		-35,000,000.00 -34,843,025.00	-34,84	13,025.00
amy			10/03/05	09/27/05					



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 DETAIL TRANSACTION RECORT - FIXED INCOME 09/01/05 TO 09/30/05

" ACTIVE TRANSACTIONS "

SETTLEMENT DATE BASIS
FUNDS: 000100, 001001, 003624, 003625, 002616, 003626, 009908, 009911, 009912 PAGE: 2 RUN: 10/04/05 00:00:37

50,000,000.00				3.488	09/30/05	10/03/05 09			amy
	-116,000.00	-49,884,000.00	-50,000,000.00		09/30/05 MAT	09	40		
-49,884,000.00		-116,000.00	50,000,000.00	3.488	09/06/05				amy
50,155,111.11		00 000 00	50 000 000 00		09/30/05 pmpc	10/03/05 09	40	19	amy 40862 FEDERAL HOME LOAN DISC
4	-155,111.11	-50,000,000.00	-50,000,000.00		09/30/05 MAT		46	19	40861 UNION BANK CD
10.000.000.00	-22,666.67	-9,9//,333.33	-10,000,000.00	3.408	09/23/05 MAT	10/03/05 09	2	7.2	amy
49,936,027.78		106,534.72		3.342				1	AOSSO PEDERAL HOME LOAN DISC
-875.00	-41,687.50	-49,893,465.28	-50,000,000.00	3.335	09/08/05 SALE		40	19	40859 TREASURY BILLS
50,000,000.00				3.419					amy
	-132,611.11	-49,867,388.89	-50,000,000.00	3.410	09/26/05 MAT		40	19	40858 FEDL HOME LOAN BK CONS
24.965.729.17		55,083.33		3.312					amy
-156.25	-20.656.25	-24.944.916.67	-25,000,000.00	3.305	09/07/05 SALE	09/22/05 09	40	19	40856 TREASURY BILLS
10 000 000	-26,950.00	-9,973,050.00	-10,000,000.00	3.465	09/23/05 MAT		89	L 9	AMV
50,000,000.00					09/06/05				amy
	-51,486.11	-49,948,513.89	-50,000,000.00	3.370	09/06/05 MAT		89	19	40854 FEDERAL HOME LOAN DISC
50,000,000,00	-112,000.00	-43,020,000.00	10,000,000.00	3,452	09/28/05	10/03/05 09	4	ŀ	amy
50,000,000.00	122	000000	000000000000000000000000000000000000000	3.452				1	ADSS ENMA DISCOUNT NOTES
	-167,222.22	-49,832,777.78	-50,000,000.00	3.440	09/27/05 MAT		40	19	40851 FNMA DISCOUNT NOTES
50,000,000.00				3.451	09/26/05				amy
	-162,444.44	-49,837,555.56	-50,000,000.00 -49,837,555.56	3.440	09/26/05 MAT		40	19	40850 FNMA DISCOUNT NOTES
30,000,000.00					09/26/05				amy
	-110,200.00	-29,889,800.00	-30,000,000.00	3.480	09/26/05 MAT		41	19	40848 WFB CP
20,000,000.00				3.410					amy
	-60,444.44	-19,939,555.56	-20,000,000.00 -19,939,555.56	3.400	09/20/05 MAT		87	19	40847 FMC DISCOUNT NOTES
50 000 000 00		40,000,000	100000000000000000000000000000000000000	3 419	09/16/05	10/03/05 09		į	AMV
26,000,000.00	_130 611 11	-49 867 388 89	-50 000 000 00	3.413			Д	1 0	A0846 FEDERAL HOME LOAN DISC
	-98,222.22	-25,901,777.78	-26,000,000.00 -25,901,777.78	3.400	09/26/05 MAT		87	19	40844 FNMA DISCOUNT NOTES
16,000,000.00					09/06/05				amy .
50,000,000.00	-29,600.00	-15,970,400.00	-16,000,000.00 -15,970,400.00	3.330	09/06/05 MAT	09/06/05 09	87	19	40843 FNMA DISCOUNT NOTES
50 000 000 00	-212,500.00	-49,787,500.00	-50,000,000.00 -49,787,500.00	3.400	09/30/05 MAT		45	19	40842 FEDERAL HOME LOAN DISC
25,000,000.00				3.407					amy
	-51,944.44	-24,948,055.56	-25,000,000.00		09/07/05 MAT		87	19	40841 FEDL HOME LOAN BK CONS
50,209,027.78									amy
50, 504, 100.07	-209,027,78	-50,000,000.00	-50,000,000,00 -50,000,000.00	T 3.500	09/27/05 MAT	09/27/05 09	41	19	40840 WFB CD
E9 331 10C 03	- 704, TOO.0/	-30,000,000.00	-30,000,000.00 -30,000,000.00		TWG C0/92/60		4 1	L y	40839 WEB CD
35,000,000.00									amy
	-163,800.00	-34,836,200.00	-35,000,000.00 -34,836,200.00		09/29/05 MAT	09/29/05 09	43	19	40838 DEUTSCHE BK CP
0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				1			-		
SETTLEMENT	AMORT/(ACCRET)	PREM / (DISC)	ORIGINAL FACE	P YIELD	SETTLE TYP	/ENTRY SE	DATE	CASH	USER MEMO
CATHL /I OCC	TMESSON	2002							



CITY/COUNTY OF SAN FRANCISCO

MR. DANIEL DALY 45-554-487

DETAL TRANSACTION REPORT - FIXED INCOME
09/01/05 TO 09/30/05

FUNDS: 000100, 001001, 003624, 003625, 002616, 003626, 003908, 003911, 003912 RUN: 10/04/05 00:00:37

* ACTIVE TRANSACTIONS *

-49,970,083.33		-29,916.67		3.592	ū	09/21/05	09/20/05						amy
45,000,000.00		49,970,083.33	50,000,000.00	3.590	5 PURC	09/21/05	09/27/05	87	2 19	DAN DIS	HOME L	40874 FEDERAL HOME LOAN DISC	40874
	-35,800.00	-44,964,200.00	-45,000,000.00	3.580	5 MAT		10/03/05	87					amv
-44,964,200.00		-35,800.00					09/19/05						amy
50,000,000.00		44,964,200.00	45,000,000.00	3.582	5 PURC	09/27/05	09/28/05	87	5 19	BK CON	ME LOAN	40873 FEDL HOME LOAN BK CONS	40873
	-34,805.56	-49,965,194.44	-50,000,000.00	3.580	5 MAT			87					0 100
-49,965,194,44		-34,805.56	30,000,000.00	3.582	5 5000	09/20/05	09/19/05	9		010			amy
50,000,000.00							10/03/05	97	10	DAN DIS	HOME L	MY 40872 FEDERAL HOME LOAN DISC	40872
1	-33,833.33	-49,966,166.67	-50,000,000.00	3.480	5 MAT			47					
-49.966.166.67		49,966,166.67	50,000,000.00	3.480	5 PURC	09/16/05	09/15/05	4/	L Y	STO MAC	DONE D	ny	amy
50,000,000.00				3.403			10/03/05	1		7	TOWN T	1 0 0 0 0 0	amy
	-47,222.22	-49,952,777.78	-50,000,000.00		5 MAT			87					
-49.952.777.78		-47, 222, 22	50,000,000.00	3.400	5 PURC	09/16/05	09/25/05	α	Ly	NOTES	SCOONT	ny	amy
50,000,000.00							10/03/05	2		3		Daniel Daniel	amy
2010001000100	-66.111.11	-49.933.888.89	-50.000.000.00	3.400	5 MAT			87					
-49 933 888 89		-66 111 11	50,000,000.00	3.400	5 PURC	09/14/05	09/28/05	0	E T	NOTES	PCOONT	NAME OF TAXABLE OF TAX	amy
50,000,000.00							10/03/05	0		0	e common	ENWA DT	amy
	-61,388.89	-49,938,611.11	-50,000,000.00	3.400	5 MAT			87					
-49,938,611.11		-61,388.89		3.404	5		09/15/05						amy
		49,938,611.11	50,000,000.00		5 PURC		09/27/05	87	19	NOTES	SCOUNT	40868 FNMA DISCOUNT NOTES	40868
-42.617.873.33		-382,126,67	***				09/15/05						amv
50,000,000.00		42.617.873.33	43.000.000.00	3.440	5 PURC	09/13/05	12/15/05	43	19		Y BILLS	40867 TREASURY BILLS	40867
	-106,027.78	-49,893,972.22	-50,000,000.00	3.470	5 MAT			87					
-49,893,972.22		-106,027.78		3.477	Ū		09/08/05						amy
4		49,893,972.22	50,000,000.00		5 PURC		09/30/05	87	2 19	DAN DIS	HOME L	40866 FEDERAL HOME LOAN DISC	40866
20.000.000.00	-24,194.44	-19,975,805.56	-20,000,000.00	3.350	5 MAT	09/21/05	10/03/05	8					Amv
-19,975,805.56		-24, 194.44		3.354			09/08/05	2					amy
0000		19,975,805.56	20,000,000.00	3.350	5 PURC	09/08/05	09/21/05	87	19	NOTES	SCOUNT 1	40865 FNMA DISCOUNT NOTES	40865
50 000 000 00	-IIU,847.22	-49,889,152.78	-50,000,000.00	3.470	5 MAT		10/03/05	87					D MC
-49,889,152.78		-110,847.22		3.478			09/08/05						amy
		49,889,152.78	50,000,000.00		5 PURC		09/30/05	87	19	DAN DIS	HOME L	40864 FEDERAL HOME LOAN DISC	40864
40.000.000.00	-92,800.00	-39,907,200.00	-40,000,000.00	3.480	S MAT	09/30/05	10/03/05	40					amv
-39,907,200.00		-92,800.00		3.488			09/08/05						amy
		39,907,200.00	40,000,000.00	3.480	5 PURC	09/06/05	09/30/05	40	19	DAN DIS	HOME LO	40863 FEDERAL HOME LOAN DISC	40863
		1		1	1	1	1	-	-	1	1	1	-
(GAIN) / LOSS SETTLEMENT	(INTEREST) AMORT/(ACCRET)	BOOK VALUE PREM / (DISC)	PAR VALUE ORIGINAL FACE	TYP YIELD	TYP	TRADE/	BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE	BROK	BANK	#J	TION/POO	DESCRIPTION/POOL#	INV #



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO

MR. DANIELD DALY 415-554-4487

DETAL PRANSACTION REPORT - FIXED INCOME
99/11/05 TO 09/30/05

EVENDES: 000100, 001001, 003624, 003625, 002616, 003626, 003908, 003911, 003912 PAGE: 4
RUN: 10/04/05 00:00:37

09/26/05 PURC 3.750 25,000,000.00 24 09/26/05 3.786	FEDERAL HOME LOAN DISC 19 40 12/23/05 09/26/05 PURC 3.750 25,000,000.00 09/26/05 09/26/05 3.785	amy 09/26/05 09/26/05 DURC 3.870 16,000,000.00 15,614,720 amy 09/26/05 09/26/05 3.965 -385,280	09/26/05 09/26/05 3.903	40889 T NOTE (99.5) 19 40 06/30/06 09/26/05 FURC 2.750 30,000,000.00 29,939,470	0888 T NOTE (99.55) 19 40 06/30/06 09/26/05 PURC 2.750 5,000,000.00	09/26/05 09/26/05 3.871	4/0887 T NOTE (99.55) 19 40 06/30/06 09/26/05 PURC 2.750 35,000,000.00 34,937,584	0886 T NOTE (99.55) 19 40 06/30/06 09/26/05 PURC 2.750 10,000,000.00 9,	amy 10/03/05 09/26/05 3.581 3.000,000,000,000,000,000,000	09/23/05 09/23/05 3.581 -50 000 000 00 -49	0885 FNMA DISCOUNT NOTES 19 87 09/26/05 09/23/05 PURC 3.580 50,000,000.00 49,	87 09/26/05 MAT 3.580 -50,000,000.00 -49,985,083 amy 10/03/05 09/26/05 3.581	09/23/05 09/23/05 3.581	0884 FNMA DISCOUNT NOTES 19 87 09/26/05 09/23/05 PURC 3.580 50,000,000.00	09/23/05 09/23/05 3,849	40883 T NOE (99.06) 19 40 06/30/06 09/23/05 PIRC 2.750 2.000.000.00 1.996.141	U882 T NOE (99.06) 19 40 06/30/06 09/23/05 PURC 2.750 10,000,000.00	09/23/05 09/22/05 3.849	0881 BOA CP 19 40 12/02/05 09/22/05 PURC 3.820 50,000,000.00	09/23/05 09/22/05 3.740	09/22/05 3.936 50 000 000 00 50	09/22/05 PURC 3.860 5,000,000.00	09/23/05 09/22/05 3.977	-60,571 awy 09/23/05 09/22/05 4.001 -60,571 4.0878 FEDL HOME LN MTG CORP 19 43 05/31/06 09/22/05 PURC 3.870 7,000,000.00 6,811,122	0877 FNMA DISCOUNT NOTES 19 87 06/30/06 09/22/05 PURC 3.880 2,000,000.00	amy 1970 1880 1972 1972 1972 1972 1972 1972 1972 1972	10/03/05 09/28/05 3.593	87 09/28/05 MAT 3.590 -20,000,000.00	09/20/05 09/21/05 3.593	19 87 09/28/05 09/27/05 PIRC 3.592	09/27/05 MAT 3.590 -50,000,000.00		
		3.965	3.903								_			3.580			2.750	3.849	3.820			3.860									1		YIELD ORIGINAL FACE
24	2	00.00 15,614,720.00 -385,280.00		-8,916.44 00.00 29,939,470.11	4		00.00 34,937,584.92	9	00.00 =49,900,000.00		49,	00.00 -49,985,083.33		49,9		00.00 1.996.141.30	9		00.00 49,623,305.56	00.00		4		-60,571.11 00.00 6,811,122.50	1,	-98,250.67		-19,		00 00 19.986.038.89	00.00 -49,970,083.33		FACE PREM / (DISC)
		0 0		1 4	. 6	80	20 00	0 2	- Lu, 910.0/		₃	3 -14,916.67		3	0	0 0	0 12	4	6			0	0	0 1	9	7	J	9 -13,961.11	-	٥	3 -29,916.67	1) AMORT/ (ACCRET)
-24,760,416.67	-24,770,833.33	-15,614,720.00	-29,939,470.11	-4,991,083.56		-34,937,584.92	-9,982,167.12	0 000 161 10	50,000,000.00	-49,985,083.33		50,000,000.00	-49,985,083.33		-1,996,141.30	-9,980,708.32	0 000 706 63	-49,623,305.56		-50,000,000.00	-4,903,500.00		-6,811,122.50	-1,939,428.89		-49,901,749.33	20,000,000.00		-19,986,038.89	50,000,000.00			TANGENERALING



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO

MR. DANIELD DALY 415-554-487

DETALL TRANSACTION REPORT - FIXED INCOME
09/01/05 TO 09/30/05

ENTLEMENT DATE BASIS.
FUNDS: 000100, 001001, 003624, 003625, 002616, 003626, 003908, 003911, 003912 PAGE: 5 RUN: 10/04/05 00:00:37

-49,752,277.78		-247,722.22		3.658	0	09/30/05	09/67/60			Q	Ama
		49,752,277.78	50,000,000.00	3.640	5 PURC	09/30/05		89	19	40914 FNMA DISCOUNT NOTES	40
-49,745,277.78		-254,722.22		3.292		09/30/05					amy
#E, 070, 000.00		49,745,277,78	50,000,000.00	3.275	5 PURC	09/30/05		40	19	40913 TREASURY BILLS	40
-41 376 930 00		-623.070.00	46,000,000.00	3.928	5 - 010	09/29/05	09/29/05				amy
-50,000,000.00		376 000	43 000 000	3.770		09/29/05		2	1 0	40912 FMC DISCOUNT NOTES	40
		50,000,000.00	50,000,000.00	3.770	5 PURC	09/29/05		41	19	40911 WFB CD	40
-50,000,000.00				3.770	5	09/29/05					amy
		50,000,000.00	50,000,000.00	3.770	5 PURC	09/29/05		41	19	40910 WFB CD	40
-50,000,000.00				3.770		09/28/05				¥1	amy
00,000,000.00		50,000,000.00	50,000,000.00	3.770	5 PURC	09/28/05		41	19	40909 WFB CD	40
-50 000 000 00		50,000,000.00	50,000,000.00	3 770	5 5050	09/28/05	09/28/05		-	ly	amy
-49,664,000.00		-336,000.00	50 000 000 00.	3.866		20/82/60		41	1 9	40908 WEB CD	40
		49,664,000.00	50,000,000.00	3.840	5 PURC	09/28/05		40	19	40907 BOA CP	40
-49,675,513.89		-324,486.11		3.855	5	09/28/05	09/28/05			V	amy
		49,675,513.89	50,000,000.00	3.830	5 PURC	09/28/05		40	19	40906 BOA CP	40
-49.525.000.00		-475,000.00	000000000000000000000000000000000000000	3.836		09/28/05				, y	amy
-32,730,300.00		49 525 000 00	50.000.000.00	3 800	5 PIIRC	09/28/05	12/27/05	40	19	40905 FMC DISCOUNT NOTES	40
770		39,738,900.00	40,000,000.00	3.730	5 PURC	00/38/05		40	T 9	40304 FEDERAL HOME LOAN DISC	Aune Of
-50,000,000.00				3.760		09/27/05				V COOL PERSONS NOW TO SEE	Yma
		50,000,000.00	50,000,000.00	3.760	5 PURC	09/27/05	11/04/05	76	19	40903 CHASE JP CD	40
-45,000,000.00				3.760		09/27/05				Ÿ.	amy
		45,000,000.00	45,000,000.00	3.760	5 PURC	09/27/05		76	19	40902 CHASE JP CD	40
-49,958,444.44		-41,555.56		3.743		09/27/05				Āī	amy
		49,958,444.44	50,000,000.00	3.740	5 PURC	09/27/05		44	19	40901 US BANK CP	40
-49,808,944.44		-191,055.56		3.634		09/27/05					amy
		49,808,944.44	50,000,000.00	3.620	5 PURC	09/27/05		40	19	40900 FEDERAL HOME LOAN DISC	40
-49.878.333.33		-121,666,67	00,000,000	3.659		09/27/05					amy
-45,156,554.44		49 878 333 33	50 000 000 00	3 650	5 princ	09/27/05	10/21/05	87	1 9	40899 FEDERAL HOME LOAN DISC	40
- 40 733 004 44		-367 006 56	30,000,000.00	3.09/	א דיטאכ	09/27/05		9	1.7	40000 FAMM DISCOONI NOIDS	7 mm c
-29, 889, blb.b/		-IIU, 383.33		5.595		09/27/05				8	Amy
		29,889,616.67	30,000,000.00	3.580	5 PURC	09/27/05		87	19	40897 FNMA DISCOUNT NOTES	40
-49,965,583.33		-34,416.67		3.542	S	09/27/05				A	amy
		49,965,583.33	50,000,000.00	3.540	5 PURC	09/27/05		87	19	40896 FNMA DISCOUNT NOTES	40
-30,000,000.00				3.750	U	09/26/05				Zi.	amy
		30,000,000.00	30,000,000.00	3.750	5 PURC	09/26/05		41	19	40895 WFB CD	40
-50,000,000.00				3.750	5	09/26/05				S.	amy
		50,000,000.00	50,000,000.00	3.750	5 PURC	09/26/05		41	19	40894 WFB CD	40.
-50,000,000.00				3.770	UT.	09/26/05				N.	amv
		50,000,000.00	50,000,000.00	3.770	5 PURC	09/26/05	11/01/05	43	19	40893 DEUTSCHE BANK CD	40
					1			-	-		
(GAIN) /LOSS SETTLEMENT	(INTEREST) AMORT/(ACCRET)	BOOK VALUE PREM / (DISC)	PAR VALUE ORIGINAL FACE	TYP YIELD	TXN O	TRADE/ SETTLE	BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE	BROK	BANK	V # DESCRIPTION/POOL# ER MEMO	INV #



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

** DEFALT TRANSACTION REPORT - FIXED INCOME
09/11/05 TO 09/30/05
FUNDS: 000100, 001001, 003624, 003625, 002616, 003626, 003908, 009911, 009912

PAGE: 6
RUN: 10/04/05 00:00:37

-14,730,766.67		-269, 233.33		4.012		09/30/05	09/29/05 09/30/05			amy
		14,730,766.67	3.940 15,000,000.00 14,730,766.67	3.940	PURC	09/30/05	43 03/13/06 09/30/05 PURC	43 (19	40920 FMC DISCOUNT NOTES
-21,578,638.89		-421,361.11		4.017		09/30/05	09/29/05 09/30/05	0		amy
		21,578,638.89	22,000,000.00 21,578,638.89	3.940	PURC	09/30/05	40 03/24/06 09/30/05 PURC	40 (19	40919 FEDERAL HOME LOAN DISC
-19,939,033.33		-60,966.67		3.551		09/30/05	09/29/05 09/30/05	0		amy .
		19,939,033.33	3.540 20,000,000.00 19,939,033.33		PURC	09/30/05	89 10/31/05 09/30/05 PURC	89 1	19	40918 FEDERAL HOME LOAN DISC
-49,216,597.22		-783,402.78		3.952		09/30/05	09/29/05 09/30/05	0		amy
		49,216,597.22	3.890 50,000,000.00 49,216,597.22	3.890	PURC	09/30/05	40 02/22/06 09/30/05 PURC	40 (19	40917 FEDERAL NATL MTG ASSN
-29,574,250.00		-425,750.00		3.956		09/30/05	09/29/05 09/30/05	0		amy
		29,574,250.00	43 02/08/06 09/30/05 PURC 3.900 30,000,000.00 29,574,250.00	3.900	PURC	09/30/05	02/08/06	43 (19	40916 FEDERAL NATL MTG ASSN
-49,393,055.56		-606,944.44		3.847		09/30/05	09/29/05 09/30/05	0		amy
		49,393,055.56	87 01/23/06 09/30/05 PURC 3.800 50,000,000.00 49,393,055.56	3.800	PURC	09/30/05	01/23/06	87 (19	40915 FNMA DISCOUNT NOTES
		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		1			-		
(GAIN) /LOSS	(INTEREST) AMORT/(ACCRET)	BOOK VALUE (INTEREST PREM / (DISC) AMORT/(ACCRET	PAR VALUE ORIGINAL FACE	TXN COUPON	TXN	TRADE/ SETTLE	BANK BROK MATURITY TRADE/ TXN COUPOI CASH DATE /ENTRY SETTLE TYP YIELD	ROK N	BANK B	INV # DESCRIPTION/POOL# USER MEMO



* ACTIVE TRANSACTIONS *

TYPE/ WEIGHTED

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALLY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
09/01/05 TO 09/30/05 REPORT GRAND TOTALS

PAGE: 7
RUN: 10/04/05 00:00:37

				ASS	ASSETS				
	PAR								
XN#	XN# YIELD YPE/ WEIGHTED	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ AMORTIZATION (DISCOUNT) (ACCRETION)	_	(INTEREST)	(GAIN) /	SETTLEMENT
-									
URC	3.684	URC 3.684 2264000000.00		2255111519.24 -8,888,480.76	-8,888,480.76				-2255111519.24
ALE	SALE 3.332	ALE 3.332 -75,000,000.00		-74,838,381.95 161,618.05	161,618.05		-62,343.75	-1,031.25	-1,031.25 74,901,756.95
(TAT	3.423	3.423 -2164000000.00 55)		-2156240983.76			-8,468,521.80		2156950489.32

PURC (5 SALE (1 SAL



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CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 4 15-554-4487
DETAIL TRANSCITION REPORT - FIXED INCOME
09/01/05 TO 09/30/05
SETTLEMENT DATE BASIS

PAGE: 8 RUN: 10/04/05 00:00:37

. 802.22	-802.22			NTR 3.800 3.800	07/16/06 09/30/05 INTR 10/03/05 09/30/05	19 07/16/06 09/30/05 09/30/05 10/03/05 09/30/05	19 09/30	40800 PUBLIC TIME DEPOSIT	4 amy
(GAIN)/LOSS SETTLEMENT	(INTEREST) AMORT/(ACCRET)	BOOK VALUE (INTEREST PREM / (DISC) AMORT/(ACCRET	J# BANK BROK MATURITY TRANS/ TXN COUPON PAR VALUE BOOK VALUE (INTEREST) CASH DATE /ENTRY SETTLE TTP YIELD ORIGINAL PAGE PREM / (DISC) AMORT/(ACCEST)	TXN COUPON	TRADE/ 7	BANK BROK MATURITY TRADE/ TXN COUPON CASH DATE /ENTRY SETTLE TYP YIELD	BANK B	# DESCRIPTION/POOI	INV
			POOLED FUNDS	POOLI	100	FUND:			



ACTIVE	
TRANSACTIONS	
*	

INTR

3.800

TYPE/ WEIGHTED
TXN# YIELD

PAR VALUE

ORIGINAL FACE

VALUE

BOOK VALUE (DISCOUNT) (ACCRETION)

PREMIUM/ AMORTIZATION/

PAR

MR. DANIEL DALY 415-554-4487

DEALT PANSACTION REPORT - FIXED INCOME

99/01/05 TO 09/30/05

REPORT GRAND TOTALS

ASSETS

-802.22

(INTEREST)

(GAIN)/

SETTLEMENT

RUN: 10/04/05 00:00:37



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P. Dalv CHIEF INVESTMENT OFFICER

November 3, 2005

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2005 to October 31, 2005:

	Pooled	All
Interest Received	\$32,980,231	\$32,980,231
Total Net Earnings	\$33,352,324	\$33,987,754
Earned Income Yield	3.446%	3.453%
Average Age of Portfolio	29 Days	40 Days

Total cost of the securities on hand October 31, 2005 was \$3,051,793,037 with a market value of \$3,062,205,714 plus fixed assets accrued interests of \$3,255,176. The earned income yield for the month of October 2005 is 3.745%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of October 31, 2005. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours.

NOV 1 0 2005

José Cisperos Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies CDIAC



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PAGE: 1 RUN: 11/01/05 06:31:12

----- TIME DEPOSITS ------

----- GOV'T SECURITIES ------

ALL FUNDS

	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	7,372,741.57	000.	000.	N/A	7,372,741.57
TOTAL NET EARNINGS THIS PERIOD:	9,162,684.84	00.	327.22	N/A	9,163,012.06
AVERAGE DAILY PORTFOLIO BALANCE:	2,881,002,814.08	00.	100,000.00	N/A	N/A 2,881,102,814.08
EARNED INCOME YIELD THIS PERIOD:	3.745	000	3.853	N/A	3.745
END OF PERIOD PORTFOLIO BALANCE:	3,051,693,036.89	00.	100,000.00	N/A	N/A 3,051,793,036.89
CURRENT AMORTIZED BOOK VALUE:	3,051,937,803.39	00.	100,000.00	N/A	3,052,037,803.39
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.775	000.	3.853	N/A	3.775
WEIGHTED AVERAGE DAYS TO MATURITY:	40.12	00.	258.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	40.12	00.	258.00	N/A	N/A

NET PORTFOLIO YIELD, 365-DAY BASIS:

775 N/A N/A 3.745



SAN FRA 415-5 CITY/COUNTY OF MR. DANIEL DALY

PORTFOLIO STATISTIC 7/01/05 THROUGH 10/31/05

PAGE: 1 RUN: 11/02/05 00:00:30

ALL FUNDS

	GOV'T SECURITIES ASSETS LIABILITIES		ASSETS LIME DEPOSITSASSETS LIMBLITIES	SITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	32,979,295.35	00.	935.55	N/A	32,980,230.90
TOTAL NET EARNINGS THIS PERIOD:	33,986,488.47	00.	1,265.00	N/A	33,987,753.47
AVERAGE DAILY PORTFOLIO BALANCE:	2,921,120,701.09	00.	100,000.00	N/A	2,921,220,701.09
EARNED INCOME YIELD THIS PERIOD:	3.453	000.	3.754	N/A	3.453
END OF PERIOD PORTFOLIO BALANCE:	3,051,693,036.89	00.	100,000.00	N/A	N/A 3,051,793,036.89
CURRENT AMORTIZED BOOK VALUE:	3,051,937,803.39	00.	100,000.00	N/A	3,052,037,803.39
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.775	000.	3.853	N/A	3.775
WEIGHTED AVERAGE DAYS TO MATURITY:	40.12	00.	258.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	40.12	00.	258.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					3.453



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 7/01/05 THROUGH 10/31/05

PAGE: 1 RUN: 11/02/05 00:00:29

FUND: 100 POOLED FUNDS

	GOV'T SEC ASSETS	ASSETS LIABILITIES ASSETS LIABILITIES ASSETS ASSETS	ASSETS	EPOSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	32,979,295.35	000	935,55	N/A	32,980,230.90
TOTAL NET EARNINGS THIS PERIOD:	33,351,058.57	00.	1,265.00	N/A	33,352,323.57
AVERAGE DAILY PORTFOLIO BALANCE:	2,872,150,710.72	00.	100,000.00	N/A	2,872,250,710.72
EARNED INCOME YIELD THIS PERIOD:	3.446	000.	3.754	N/A	3.446
END OF PERIOD PORTFOLIO BALANCE:	2,891,332,628.49	00.	100,000.00	N/A	2,891,432,628.49
CURRENT AMORTIZED BOOK VALUE:	2,891,409,387.18	00.	100,000.00	N/A	2,891,509,387.18
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.771	000.	3.853	N/A	3.771
WEIGHTED AVERAGE DAYS TO MATURITY:	29.25	00.	258.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	29.25	00.	258.00	N/A	N/A

3.446

NET PORTFOLIO YIELD, 365-DAY BASIS:



(SIRPT)

PAGE: 1 RUN: 11/02/05 00:00:34

CLUM TYPE) ITTREASURY BILLS 12.424(C) 3.227 3.26 99.981 389,000.000.00 379,095,818.45							
12.42%(C) 6.44%(C) 6.44%(C) 20.75%(C) 12.93%(C) 12.49%(C) 12.94%(C) 12.94%(C) REPORT TOTALS	SUMMARY DESCRIPTION		CUPN		BOOK	PAR VALUE SHARES	BOOK VALUE
6.44%(C) 20.75%(C) 21.93%(C) 22.02%(C) 22.02%(C) 12.94%(C) REPORT TOTALS	(Inv Type) 11 TREASURY BILLS	12.42%(C)	3.227	3.260	98.981	383,000,000.00	379,095,818.45
20.75%(C) 20.75%(C) 12.93%(C) 12.49%(C) 12.94%(C) REPORT TOTALS	(Inv Type) 12 TREASURY NOTES	6.448(C)	2.541	3.912	99.736	197,000,000.00	196,480,898.46
12.93%(C) 12.49%(C) 22.02%(C) 12.94%(C) 12.94%(C) REPORT TOTALS	(Inv Type) 41 FNMA DISCOUNT NOTES	20.75%(C)	3.702	3.731	99.249	638,000,000.00	633,207,979.44
12.49%(C) 22.02%(C) 12.94%(C) .00%(C) REPORT TOTALS	(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	12.93%(C)	3,699	3.720	99.422	397,000,000.00	394,704,311.66
22.02%(C) 12.94%(C) .00%(C) REPORT TOTALS	(Inv Type) 44 PMC DISCOUNT NOTES	12.49%(C)	3.771	3.800	99.242	384,000,000.00	381,087,985.84
12.94%(C) .00%(C) REPORT TOTALS	(Inv Type) 81 COMMERCIAL PAPER DISC	22.02%(C)	3.857	3.879	99.425	676,000,000.00	672,116,043.04
.00%(C) REPORT TOTALS	(Inv Type) 91 NEGOTIABLE C.D.'S	12.94%(C)	3.770	3.770 1	000.00	395,000,000.00	395,000,000.00
ASSETS FIXED 3.619 3.729 99.404 3,070,100,000.00 3,051,793,036.89	(Inv Type) 1010 PUBLIC TIME DEPOSIT		3.800	3.800 1	00.000	100,000.00	100,000.00



FRANCISCO CITY/COUNTY OF SAN

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. ж	DANIEL INVESTMENT	L D	D A L Y	WITH MA	A N I E L D A L Y 4 1 5 - 5 5 4 - 4 INVESTMENT INVENTORY WITH MARKET VALUE	487		PAGE: 1
RPTMKT)	INVESTME	NTS OF	SORT K	NTS OUTSTANDING AS OF	INVESTMENTS OUTSTANDING AS OF 10/31/05 MAJOR SORT KEY IS ICC#		KUN: II/UZ/	KUN: 11/02/03 00:00:3/
INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN
40958 TREASURY BILLS 10/31/05 11/10/05	912795VZ1	19	100	3.3231	50,000,000.00	49,953,125.00	4,611.11 SUNGARD	-5,375.00
40959 TREASURY BILLS	912795VZ1	1.9	100	3.3200	15,000,000.00	14,985,937.50	1,383.33	
10/31/05 11/10/05 40735 TREASURY BILLS	912795WB3	19	100	3.3231	14,986,166.67	49,875,000.00	SUNGARD 681,270.69	-1,612,50
		40	000	3.1341	49,215,896.00	99.7500000000	SUNGARD	-22,166.69
40736 TREASURY BILLS 05/26/05 11/25/05	912795WB3	19	000	3.0850	49,215,896.00	49,875,000.00	681,270.69 SUNGARD	-22,166.69
40737 TREASURY BILLS 05/26/05 11/25/05	912795WB3	19	100	3.0850	50,000,000.00	49,875,000.00	681,270.69 SUNGARD	-22,166,69
40738 TREASURY BILLS	912795WB3	19	100	3.0850	50,000,000.00	49,875,000.00	681,270.69	
05/26/05 11/25/05 40913 TREASURY BILLS	912795WB3	19	100	3.2750	49,215,896.00	49,875,000.000	SUNGARD 145,555.55	-22,166.69
09/30/05 11/25/05	0	40	000	3.2918	49,745,277.78	99.75000000000	SUNGARD	-15,833.33
40956 IREASONY BILLS 10/28/05 11/25/05	912/95WB3	40	000	3.6604	24.929.027.78	99.750000000000	SUNGARD	-1,666,67
40867 TREASURY BILLS	912795WE7	19	100	3.4400	43,000,000.00	42,811,875.00	201,335.56	
09/13/05 12/15/05		43	000	3.4708	42,617,873.33	99.56250000000	SUNGARD	-7,333.89
SUBTOTAL (Inv Type) 11 TREASURY BILLS		12.48%(M)	0	3.2273	383,000,000,00	382,063,437,50	3,088,107.20	00.
				3.2597	379,095,818.45	99.75546700000		-120,488.15
								1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
40921 T NOTE (98.25)	912828AY6	19	100	2.0000	50,000,000.00	49,406,250.00	461,956.53	17,578.12
40922 T NOTE (98 35)	37.4000010	40	1000	4.0327	49,774,541.45	98.81250000000	SUNGARD	1 757 91
		40	000	4.0327	4,977,454.15	98.81250000000	SUNGARD	
40876 TREASURY NOTES	912828CM0	1.9	1001	2.7500	50,000,000.00	49,500,000.00	463,315.22	4
40882 T NOE (99,06)	912828CM0	19	3626	2.7500	10.000.000.00	000000000000.66	SUNGARD 92.663.04	-87,890.63
		40	000	3.8489	9,980,706.52	0000000000000000	SUNGARD	-17,187.50
40883 T NOE (99.06)	912828CM0	19	9066	2.7500	2,000,000.00	1,980,000.00	18,532.60	1
40886 T NOTE (99.55)	912828CM0	19	1001	2.7500	10.000.000.00	00.000.000.00	92,663,04	-3,437.30
40887 # NOTE 408 FEL	04000000000	40	000	3.8711	9,982,167.12	99.00000000000	SUNGARD	-16,406.25
4	0170707T6	40	000	3.8711	34.937.584.92	94,650,000,000	STINGARD	-57.421.88
40888 T NOTE (99.55)	912828CM0	19	9912	2.7500	5,000,000.00	4,950,000.00	46,331.52	
09/26/05 06/30/06	0	40	000	3.8711	4,991,083.56	000000000000000	SUNGARD	-8,203.13
4	912828CM0	40	3625	3.9028	29,939,470.11	99.000000000000	SUNGARD	-42,187.50
SUBTOTAL (Inv Type) 12 TREASURY NOTES	9	6.378(M	0	2.5412	197,000,000.00	194,926,875.00	1,823,967.39	19,335.93
40897 FNMA DISCOUNT NOTES 09/27/05 11/03/05	313589NU3	1.9	100	3.5800	30,000,000.00 29,889,616.67	29,999,833.33	104,416.66 SUNGARD	5,800.00

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415-554-4487 FRANCISCO SAN CITY/COUNTY OF MR. DANIEL DALY

INVESTMENT	INVENTORY WITH MARKET VALUE	ITH	MARKET	VALUE	
INVESTMENTS	NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#	G AS	OF 10 ICC#	G AS OF 10/31/05 IS ICC#	

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H Z	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN
- A	40819	FNMA	313589PA5	119	100	3.5800	50,000,000.00	49,998,888.89	412,694.44	38,666.67
-	40830	08/10/05 11/09/05 FNMA DISCOUNT NOTES	313589925	19	100	3.5800	50.000.000.00	49.9977777778	407.722.22	38,666,67
				43	000	3.6123	49,552,500.00	8777777786.66	SUNGARD	
æ	40953	FNMA DISCOUNT NOTES	313589PB3	19	100	3.7400	50,000,000.00	49,998,750.00	31,166.67 SUNGARD	45,500.00
-	40954	FIN	313589PB3	19	100	3.7400	50,000,000.00	49,998,750.00	31,166.67	45,500.00
		10/26/05 11/		87	000	3.7458	49,922,083.33	99.99750000000	SUNGARD	0.00
æ	40788	FNMA DISCOUNT NOTES 07/13/05 11/15/05	313589PG2	19	100	3.5021	39,519,444,44	39,998,444.44 99.99611111111	426,733.34 SUNGARD	32,266.66
ď	40931	FNMA DISCOUNT NOTES	313589PG2	19	100	3.7000	000,000	34,998,638.89	68,347.22	49,000.00
	40047		313500000	40	000	3.7126	34,881,291.67	99.99611111111	SUNGARD	21 223 34
<	4004	10/20/05 11/15/05	313389762	40	000	3.7501	14,959,483.33	99.9961111111	SUNGARD	41,233.34
ď	40949	PN	313589PG2	19	100	3.7400	45,000,000.00	44,998,250.00	51,425.00	63,700.00
	000			40	000	3.7497	44,883,125.00	99.9961111111	SUNGARD	
4	40838	FNMA DISCOUNT NOTES 09/27/05 11/18/05	313589PK3	19	000	3.6970	732 994 44	49,997,638.89	STINGARD	84,929.II
ď	40914	FNMA	313589PK3	16	100	3.6400	50.000.000.00	49.997.638.89	161.777.78	83,583,33
				83	000	3.6581	49,752,277.78	99.9952777778	SUNGARD	
ď	40932	F	313589PK3	19	100	3.7000	25,000,000.00	24,998,819.44	48,819.44	42,500.00
				40	000	3.7137	24,907,500.00	99.9952777778	SUNGARD	
A.	40915	FUMA DISCOUNT NOTES	313589SD6	19	100	3.8000	50,000,000.00	49,988,472.22	168,888.89	426,527.77
	21001	D	212000116	000	000	3.846/	69,393,033.38	79.3/634444444	SUNGARD	213 500 00
r	0 1 0 0	09/30/05 02/08/06	010000000	43	000	3.9561	29.574.250.00	99.97250000000	SUNGARD	273,300.00
æ	40917	H	313589TK9	19	100	3.8900	50,000,000.00	49,984,305.56	172,888.89	594,819.45
				40	000	3.9519	49,216,597.22	99.96861111111	SUNGARD	
ec.	40890	FUMA DISCOUNT NOTES	313589WN9	19	100	3.8700	000,000	15,991,644.44	61,920.00	315,004.44
	7007	20	213500101	0 0	000	3.9633	00.02/,210.00	93.341111110	SUNGARD	000
	000		#.I.FBCCTC	87	000	4.0012	1,939,428.89	1, 998, bol. 11 99.9330555556	SUNGARD	00.010.00
03	UBTOTA	SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES		20 R38 (M)	-	3 7024	638 000 000 00	637 938 791 66	2 459 004 72	2 271 807 50
						3.7306	633, 207, 979.44	99.99040600000		
							1		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	
ď	40831	H	313385NT9	19	100	3.5400	34,000,000.00	33,996,316.67	274,153.34	
a	40832	FEDERAL HOME LOAN DISC NOTES	313385NII	40	000	3.5691	33,722,503.33	99.98916666667	362 850 00	-340.00
	1	08/11/05 11/04/05	FANCOCCTC	40	000	3.5698	44,623,875.00	99.96750000000	SUNGARD	-1,350.00
æ	40900	田田	313385NV4	1.9	100	3.6200	50,000,000.00	49,983,750.00	175,972.23	
	2000	09/2//05 11/04/05	000000	40	000	3.6339	49,808,944.44	99.96750000000	SUNGARD	-1,166.67
	0 0 0 0 0		313383786	87	000	3.6432	29,891,100,00	99.90250000000	SUNGARD	-2,025.00
	40942	E.	313385PF7	19	100	3.7400	22,000,000.00	21,969,016.67	31,997.78	
		10/18/05 11/14/05		40	000	3.7505	21,938,290.00	99.85916666667	SUNGARD	-1,271.11



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INVESTMENTS OUTSTANDING AS OF 10/31/05
MAJOR SORT KEY IS ICC#

NUMBER PURCHASE WAPPITION SARE FURD CAN BATE PARKSHARES WAPPET VALUE PROPERTY		CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS		SUNGARD -1,944.44	SUNGARD -700,00		SUNGARD -2,361.11	33,250.00 SINGARD -2.125.00		SUNGARD -5,477.78	93,750.00		SUNGARD -17,477.78	1.386.220.57	-41,655.		16,888.89	SUNGARD -333.33		SUNGARD -2,722.22		SUNGARD -2,722.22	SUNGARD -2.722.22		SUNGARD -10,875.00		170 444 44	77.77.77		SUNGARD -23,275.00		SUNGARD -11,000.00	21,444.44		SUNGARD -16,000.83	1.178,642.21	-88,706
1385 PKB 1 15 LLC 18 18 LLC 18		D	19,969,666.67	99.8483333333	99.8375000000	49,907,916.67	99.8158333333	44,917,125.00	39,874,333.33	99.6858333333	24,859,166.67	21,638,210.00	98.35550000000				39,987,000.00	99.96750000000	49,924,166.67	99.8483333333	49,924,166.67	99.8483333333 A9 924 166 67	99.8483333333	49,853,750.00	99.70750000000	24,848,333.33	99.3933333333	99.3933333333	41,502,650.00	98.8158333333	14,772,300.00	98.48200000000	4,919,500.00	58.3900000000 6 825 221 67	97.50316666667	-	
3385 PK6 3385 PK6 3385 PK6 3385 PK6 3385 PK6 3385 PK6 3397 PC0 3397 PC0 339		PAR/SHARES BOOK	20,000,000.00	19,916,861.11	13.960.310.00	50,000,000.00	49,868,055.56	45,000,000.00	40,000,000.00	39,738,900.00	25,000,000.00	22,000,000.00	21,578,638.89	397.000.000.000.00	394,704,311.66		40,000,000.00	39,970,444.44	50,000,000.00	49,853,777.78	50,000,000.00	50 000 000 00	49.853.777.78	50,000,000.00	49,448,472.22	25,000,000.00	24,760,416.67	49.525.000.00	42,000,000.00	41,376,930.00	15,000,000.00	14,730,766.67	5,000,000.00	7 000 000 000	6,811,122.50	384.000.000.00	381,087,985.84
33858C65 33858C65 33858C65 33858C66 33858C6 33850W9 33978C0 33978C0 33978C1 33978C1 33978C1 33978C1 33978C1 33978C1 33978C1 33978C1 33978C1 33978C1 33978C1	KEY IS IC	CPN	i							٣				3.6987	3.7202	1																				3.7714	3.8004
33858C65 33858C65 33858C65 33858C66 33858C6 33850W9 33978C0 33978C0 33978C1 33978C1 33978C1 33978C1 33978C1 33978C1 33978C1 33978C1 33978C1 33978C1 33978C1	K SOKI		100	000	, 0								_	(M)					100															3625	000	(M)	
23397 PP	MAGO	BANK	1							40			40	2.938				-		•					40											2.48%	
MUNESPER PURCHASE MATURITY DATE 40928 PEDEAL, HOWE TOWN DISC NOTES 10.704,0311114,05 40948 PEDEAL, HOWE TOWN DISC NOTES 10.724,031114,05 40959 PEDEAL, HOWE TOWN DISC NOTES 4095 PEDEAL, MOTES 4095		CUSIP	313385PG5	0.000	313383FH3	313385PK6		313385PK6	313385PX8		313385QW9	313385UR5					313397NV9		313397PG(313397PGC	313397500	200	313397PV7		313397RA1	212207021	STOSSILVE	313397TB7		313397UE9		313397UN9	313397XMS			
40948 40950 40950 40950 40950 40919 40919 40912 40912 40912 40912 40912 40912 40912		DESCRIPTION PURCHASE MATURITY DATE								09/28/05 11/30/05			09/30/05 03/24/06	L (Inv Type) 43 PEDFRAL HOME L			FMC DISCOUNT NOTES	10/28/05 11/04/05	FMC DISCOUNT NOTES	10/18/05 11/15/05	FMC DISCOUNT NOTES	FMC DISCOUNT NOTES	10/18/05 11/15/05	FMC DISCOUNT NOTES	08/10/05 11/28/05 .	FMC DISCOUNT NOTES	U9/26/U5 12/2//U5	09/28/05 12/27/05	FMC DISCOUNT NOTES	09/29/05 02/14/06	FMC DISCOUNT NOTES	09/30/05 03/13/06	FMC DISCOUNT NOTES	DISC		L (Inv Type) 44 FMC DISCOUNT N	
		INVEST	40928	0 7 0 0 7	40948	40950		40951	40904		40891	40919		SUBTOTA					40937		40938	40939		40822		40892	40005		40912		40920		40879	40878		SUBTOTA	

-4,250.00

421,916.67 SUNGARD

49,950,000.00

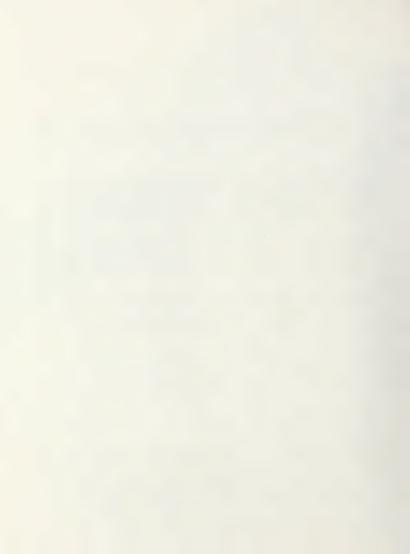
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INVESTMENTS OUTSTANDING AS OF 10/31/05 MAJOR SORT KRY IS ICC#

NUMBER PURCHASE MATURITY DATE	COSIP	BANK	SAFE	FUND CPN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	PRICE SOURCE UN	UNREALIZED GAIN UNREALIZED LOSS
			1 -					
40955 WFB CP	9497F0YE6	19	100	3.9300	50,000,000.00	49,927,777.78	32,750.00	
10/26/05 11/14/05		41	000	3.9382	49,896,291.67	99.8555555556	SUNGARD	-1,263.89
40924 WFB CP	9497F0YF3	19	100	3.7900	28,000,000.00	27,956,444.44	82,537.78	
10/04/05 11/15/05		41	000	3.8068	27,876,193.33	99.8444444444	SUNGARD	-2,286.67
40929 WFB CP	9497POYF2	1.9	100	3.8000	25,000,000.00	24,961,111.11	65,972.22	
10/07/05 11/15/05		41	000	3.8157	24,897,083.33	99.844444444	SUNGARD	-1,944.44
40934 WFB CP	9497F0YF3	19	100	3.8500	35,000,000.00	34,945,555.56	56,145.83	
10/17/05 11/15/05		41	000	3.8620	34,891,451.39	99.8444444444	SUNGARD	-2,041.66
40940 BOA CP	0660P0YF4	1.9	100	3.8900	50,000,000.00	49,922,222.22	75,638.89	
10/18/05 11/15/05		40	000	3.9018	49,848,722.22	99.844444444	SUNGARD	-2,138.89
40941 BOA CP	0660POYF4	19	100	3.8900	50,000,000.00	49,922,222.22	75,638.89	
10/18/05 11/15/05		40	000	3.9018	49,848,722.22	99.844444444	SUNGARD	-2,138.89
40935 WFB CP	9497F0YJ5	19	100	3.8500	30,000,000.00	29,943,333.33	48,125.00	
10/17/05 11/18/05		41	000	3.8632	29,897,333.33	99.8111111111	SUNGARD	-2,125.00
40906 BOA CP	0660P0YU1	19	100	3.8300	50,000,000.00	49,850,000.00	180,861.11	
09/28/05 11/28/05		40	000	3.8550	49,675,513.89	99.70000000000	SUNGARD	-6,375.00
40930 US BANK CP	91160AYV8	1.9	100	3.8600	49,000,000.00	48,847,555.56	110,331.67	
10/11/05 11/29/05		44	000	3.8804	48,742,559.44	99.6888888889	SUNGARD	-5,335.55
40907 BOA CP	0660P0YW7	19	100	3.8400	50,000,000.00	49,838,888.89	181,333.33	
09/28/05 11/30/05		40	000	3.8660	49,664,000.00	99.6777777778	SUNGARD	-6,444.44
40881 BOA CP	0660P0Z22	19	100	3.8200	50,000,000.00	49,827,777.78	212,222.22	
09/22/05 12/02/05		40	000	3.8490	49,623,305.56	99.655555556	SUNGARD	-7,750.00
40927 WFB CP	9497F0Z54	19	100	3.8100	50,000,000.00	49,811,111.11	142,875.00	
		41	000	3.8348	49,677,208.33	99.622222222	SUNGARD	-8,972.22
40944 BOA CP	0660P0ZT3	19	100	3.9600	34,000,000.00	33,788,444.44	52,360.00	
10/18/05 12/27/05		40	000	3.9907	33,738,200.00	99.377777778	SUNGARD	-2,115.56
40952 BOA CP	0660P0ZT3	19	100	4.0200	25,000,000.00	24,844,444.44	19,541.67	TT. TT
10/25/05 12/27/05		40	000	4.0485	24,824,125.00	99.377777778	SUNGARD	
	0660P1A68	19	100	3.9600	50,000,000.00	49,626,000.00	. 154,000.00	
10/04/05 01/06/06		40	000	4.0014	49,483,000.00	99.25200000000	SUNGARD	-11,000.00
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC		22.01%(M)	()	3.8568	676,000,000.00	673,962,888.88	1,912,250.28	77.777
				3 8790	672 116 043 04	99 69865200000		-66 182 21

381.58 -409.25 -760.74

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9497P23C9 25153CSE6 3497P23F2 9497P24M6 3497P24G9

09/22/05 11/01/05 09/26/05 11/01/05

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40893 DEUTSCHE BANK CD

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44,998,579.08

50,000,000.00 45,000,000.00 45,000,000.00

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09/27/05 11/04/05 09/28/05 11/02/05

40902 CHASE JP CD

40910 WFB CD



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	GAIN	2
	UNREALIZED	OMPTON TO SERVICE
	MARKET VALUE CURR ACCR INT UNREALIZED GAIN	TOTAL SOCIETY
	MARKET VALUE	TOTAL TOTAL
INVESTMENT COLSTANDING AS OF 10/31/03	PAR/SH	Noon
MAJOR SORT KEY IS ICC#	BANK FUND CPN RATE	WI HIT
SORT KI	FUND	2015
MAJOR	BANK	DIVOID
TIN EST	CUSIP	
	DESCRIPTION DIPCHASE MANUBING DAME	CONTRACT TOTAL DATE OF THE IN THE PARTY OF T
	NVEST	Oran Park

GAIN	-1,578.80	.00	-3,148.25	.00
UNREALIZED	-1,578.80	.00.	-3,14	. 00 -3,148.25 2,291,921.20 -562,844.28
CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	182,777.78 SUNGARD 149,333.33 SUNGARD	e	337.78 SUNGARD	337.78
MARKET VALUE MARKET PRICE	50,000,000:00 49,998,411.20 50,000,000:00 99.99684240304 50,000,000:00 49,995,806.91 50,000,000:00 99.99161381514	395,000,000.00 394,990,070.64 395,000,000.00 99.99748600000	.00,000.00 96,851.75 .00,000.00 96.85175000000	3.8000 100,000.00 96,851.75 337.78 -3,146.25 3.8000 100,000.00 96,851.75 3.78 -3,146.25 3.6200 100,000.00 30,52500000 3.728 3.
PAR/SHARES BOOK	50,000,000,000	m m !	100,000.00	100,000.00 100,000.00 3070100000.00 3051793036.89
FUND CPN RATE SAFE YTM TR	3.7600 3.7600 3.8400 3.8400	3.7701	100 3.8000 000 3.8000	3.8000 3.8000 3.8000 3.6200 3.7288
FUND	100 100 000 000		100	
BANK	19 76 19 41	12.90% (M)	19	. 00% (M)
CUSIP	16144PDS3			TIME DEPOSIT GRAND TOTAL
INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	40903 CHASE JP CD 09/27/05 11/04/05 40925 WFB CD 10/04/05 11/15/05	SUBTOTAL (INV Type) 91 NEGOTIABLE C.D.'S	40800 PUBLIC TIME DEPOSIT 07/16/05 07/16/06	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT GRAND TOTAL
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INI	INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
- K K	40958	TREASURY	912795VZ1 912795VZ1	100			0000	3.320	3.323	99.908		49,953,888.89
aa	40735	TREASURY	912795WB3 912795WB3	100		05/26/05	000	3.085	3.134	98.432		49,215,896.00
e e	40737	TREASURY BILLS	912795WB3	100	11/25/05	05/26/05	000	3.085	3.134	98.432	50,000,000.00	49,215,896.00
< A	40913	TREASURY	912795WB3	100			000	3.275	3.292	99.491	50,000,000.00	49,745,277.78
a a	40956	TREASURY BILLS TREASURY BILLS	912795WB3 912795WE7	100	11/25/05	10/28/05 09/13/05	000	3.650	3.660	99.716	43,000,000.00	24,929,027.78 42,617,873.33
SUB	SUBTOTAL	(Inv Type) 11 TREASURY	BILLS		12.428	8 (C)		3.227	3.260	98.981	383,000,000.00	379,095,818.45
a a	40921	T NOTE (98.25)	912828AY6	100	05/15/06	10/04/05	000	2.000	4.033	99.549	50,000,000.00	49,774,541.45
	40876		912828CM0	1001			0000	2.750	3.840	99.803	50,000,000.00	49,901,749.33
A	40882	E4	912828CM0	3626			000	2.750	3.849	99.807	10,000,000.00	9,980,706.52
	40883	T NOE (99.06)	912828CM0	9908	06/30/06	09/23/05	000	2.750	3.849	99.807	2,000,000.00	1,996,141.30
	40887	T NOTE	912828CM0	9911			0000	2.750	3.871	99.822	35,000,000.00	34,937,584.92
44	40888	T NOTE (99.55) T NOTE (99.5)	912828CM0 912828CM0	3625	06/30/06	09/26/05	000	2.750	3.871	99.822	5,000,000.00	4,991,083.56
POTTO	TAMOL	Trans Class County and L	- CHOOM						10			
900	0.182	SUBJOIND (INV 1920) 12 INEASURY NOIES	NOTES		b.448(C	(C)		7.54T	3.912	99./36		196,480,898.40
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c re	10819		313589NU3	100	11/09/05	09/2//05	000	3.580	3.593	99.632	30,000,000.00	49 547 527 78
ď	10830	FNMA DISCOUNT	313589PA5	100		08/11/05	000	3.580	3.612	99.105	000	49,552,500.00
N.	40953	FNMA DISCOUNT	313589PB3	100			000	3.740	3.746	99.844	000	49,922,083.33
K 6	40954	FNMA DISCOUNT	313589PB3	100			000	3.740	3.746	99.844	000	49,922,083.33
: A	40931	FINA DISCOUNT NOTES	313589PG2	100	11/15/05	10/13/05	000	3.460	3.502	98.799	40,000,000.00	39,519,444.44
d	10947	FNMA DISCOUNT	313589PG2	100			000	3.740	3.750	99.730	000	14,959,483.33
K	10949	FNMA DISCOUNT	313589PG2	100			000	3.740	3.750	99.740	000	44,883,125.00
N N	40898	FUMA DISCOUNT NOTES	313589PK3	100	11/18/05	09/27/05	000	3.697	3.717	99.466	0000	49,732,994.44
CA	10932	FUMA DISCOUNT	313589PK3	100			000	3.640	3.658	99,505	25,000,000,00	24 907 500 00
K	40915	FNMA DISCOUNT	313589SD6	100			000	3.800	3.847	98.786	000	49,393,055,56
W.	40916	FEDERAL NATL MTG ASSN		100			000	3.900	3.956	98.581		29,574,250.00
4 4	10890	FEDERAL NATE MIG ASSN FNMA DISCOUNT NOTES	313589TK9	100	02/22/06	09/30/05	000	3.890	3.952	98.433	50,000,000.00	49,216,597.22
A	40877	FNMA DISCOUNT NOTES	313589YT4	3624	_	09/22/05	000	3.880	4.001	96.971		1,939,428.89
SUBI	SUBTOTAL	(Inv Type) 41	FNMA DISCOUNT NOTES		20.75%(C	, ,		3.702	3.731	99.249	638,000,000.00	633,207,979.44
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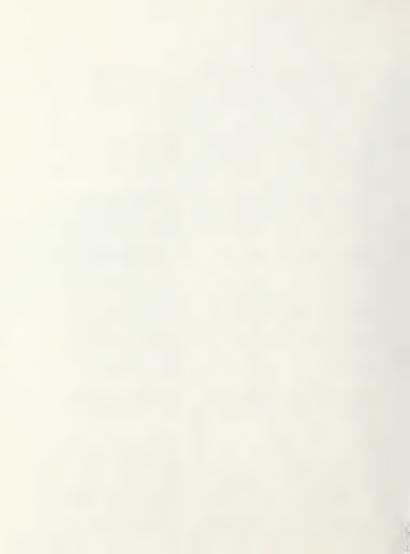
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40831 FEDL HOME LOAN BK CONS D 313385NT9



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PAGE: 2 RUN: 11/02/05 00:00:34

BOOK VALUE	44,623,875,00 29,811,10,10 11),916,861,11 13,960,110,10 13,960,110,10 14,886,005,56 44,886,000,00 24,770,833,33 21,578,638,89	394,704,311.66	39,970,444.44 49,833,777.78 49,833,777.78 49,468,472.22 24,760,416.67 41,376,390.00 41,376,390.00 41,376,360.00 6,811,122.50	381,087,985.84	9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9
PAR VALUE SHARES	45, 000, 000, 000, 000, 000, 000, 000, 0	397,000,000.00	40,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 42,000,000.00 15,000,000.00 15,000,000.00	384,000,000.00	
BOOK	99.618 99.637 99.637 99.584 99.717 99.717 99.747	99.422	99.926 99.708 99.708 99.708 99.050 99.050 98.205 98.205	99.242	99.065 99.753 99.588 99.588 99.690 99.697 99.351 99.354 99.354 99.354
TRDNG	3.570 3.6434 3.6434 3.6433 3.751 3.791 3.810 3.795 3.785	3.720	3.803 3.771 3.771 3.771 3.650 3.786 3.928 4.012 3.936	3.800	3.695 3.805 3.807 3.806 3.806 3.866 3.866 3.865 3.865 3.886 3.886 3.886 3.886 3.886 3.886 3.886 3.886 4.000
CUPN	3.540 3.540 3.540 3.540 3.740 3.740 3.740 3.740	3.699	3.800 3.760 3.760 3.760 3.750 3.750 3.870 3.870 3.870	3.771	3, 60 0 3 3 3 3 3 3 4 3 4 3 4 3 4 3 4 3 4 3
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PURCHASE	08/11/05 08/11/05 08/11/05/05 10/05/05 10/05/05 10/24/05 09/28/05 09/26/05	18 (C)	10/28/05 10/18/05 10/18/05 10/18/05 08/10/05 09/28/05 09/29/05 09/20/05		08/10/05 10/20/05 10/04/05 10/04/05 10/11/05 10/11/05 09/28/05 10/11/05 10/11/05 10/11/05 10/05/05 10/05/05
MATURITY (TICKER)	11/04/05 11/04/05 11/10/05 11/14/05 11/15/05 11/18/05 11/18/05 11/13/05 11/2/23/05 03/24/06	12.93%(C)	11/04/05 11/15/05 11/15/05 11/15/05 11/28/05 11/28/05 12/27/06 03/13/06 03/21/06	12.49%(C	11/10/05 11/11/10/05 11/11/10/05 11/11/10/05 11/11/10/05 11/10/05 11/10/05 11/10/05 11/10/05 11/10/05 11/10/05 11/10/05 11/10/06
FUND NO.	1000 1000 1000 1000 1000 1000	NOTES	100 100 100 100 100 100 100 100 2616 3625		100000000000000000000000000000000000000
CUSIP	N 313385NV4 N 313385NV4 N 313385P65 N 313385P75 N 313385P75 N 313385P78 N 313385P86 N 313385P86 N 313385P86 N 313385P86	SUBTOTAL (INV Type) 43 FEDERAL HOME LOAN DISC NOTES	313397NV9 313397PG0 313397PG0 313397PC7 313397PV1 313397RA1 313397RA1 313397RB1 313397RB1 313397RB1	UNT NOTES	949780YE6 949780YE9 949780YE9 949780YE9 949780YE9 949780YU 9166090YU 966090ZY 949780ZS 949780ZS 949780ZS 949780ZS 949780ZS
	DISC DISC CONS DISC DISC DISC DISC DISC DISC	3 FEDERAL H	NOTES	4 FMC DISCO	
DESCRIPTION	FEDERAL HOME LOAN	Inv Type) 4	FMC DISCOUNT	SUBTOTAL (INV Type) 44 FMC DISCOUNT NOTES	WIND CAP WIND C
INVSMT .	A 4 0 9 5 1 F F F F F F F F F F F F F F F F F F	SUBTOTAL (40957 F 40937 F 40939 F 7 40939 F 7 40839 F 7 40892 F 7 40892 F 7 40892 F 7 40892 F 7 40879 F 7 A 4087	SUBTOTAL (A A A A A A A A A A A A A A A A A A A



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(SIRPT)

PAGE: 3

SETTLEMENT DATE BASIS

	BOOK VALUE	672,116,043,04	50,000,000.00 50,000.00 50,000,000.00	50,000,000.00 50,000,000.00 45,000,000.00	50,000,000.00	395,000,000.00	100,000.00	100,000.00
	PAR VALUE SHARES	676,000,000.00	50,000,000.00 50,000,000,00 50,000,000,000.00	50,000,000.00	50,000,000.00	395,000,000.00	100,000.00	3.800 3.800 100.000 100,000.00 100,000.00 100,000.00 9.619 3.129 99.404 3.070,100,000.00 3.051,793,05.69
	G BOOK D PRICE	9 99.425	3.740 100.000 3.770 100.000 3.750 100.000	3.770 100.000 3.770 100.000 3.760 100.000	3.760 100.000	3.770 100.000	3.800 3.800 100.000	3.800 100.000 3.729 99.404
	TRDNG	3.879		mmm	1		3,80	3.800
'n	CUPN	3.857	3.740	3.770	3.760	3.770		3.800
SETTLEMENT DATE BASIS	FUND MATURITY PURCHASE SAF/ NO. (TICKER) DATE PURP	22.02%(C)	100 11/01/05 09/22/05 000 100 11/01/05 09/26/05 000 100 11/01/05 09/26/05 000	100 11/02/05 09/28/05 000 100 11/02/05 09/29/05 000 100 11/04/05 09/27/05 000	100 11/04/05 09/27/05 000 100.11/15/05 10/04/05 000	12,948(C)	100 07/16/06 07/16/05 000	REPORT TOTALS ASSETS FIXED
	INVSMT NO. DESCRIPTION CUSIP	SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC	A 40880 WFB CD 9497P23C9 A 40893 DEUTSCHE BANK CD 25153CSE6 A 40894 WFB CD 9497P23F2	A 40909 WFB CD 9497P24M6 A 40910 WFB CD 9497P24G9 A 40902 CHASE JP CD 16144PDS3	A 40925 WFB CD 16144PDS3 A 40925 WFB CD 9497P25H6	SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	A 40800 PUBLIC TIME DEPOSIT	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT



PAGE: 1 RUN: 11/02/05 00:00:34	BOOK VALUE 100,000.00 100,000.00 100,000.00
RUN: 1	CUPN TRDNG BOOK PAR VALUE SHARES BOOK VALUE SHARES 3.800 1.800 100.000 100,000.00 100,000.00 1.800 100,000.00 1.80
4 4 8 7	RATE YIELD PRICE 3.800 3.800 100.000 3.800 3.800 100.000 3.800 3.800 100.000
R Y //05	TRDNG YIELD 3.800 3.800 3.800
15-5 NK 10/31	CUPN RATE 3.800 3.800 3.800 3.800
R. DANIEL DALY 4 15-554-4487 INVESTMENTS OFFENDING INVENTORY INVESTMENTS OFFENDING SOFT KEY IS BANK SETTLEMENT DATE BASIS	PUND MATURITY PURCHASE SAP/ CUPN TRDMG BOOK NO. (TICKER) DATE PURP RATE TIELD PRICE 100 07/16/06 07/116/05 000 3:000 3:000 3:000 000 R100.00*(C) 3:000 3:000 000 R200.00*(C) 3:000 000 R200.00
M M	INVSWT NO. DESCRIPTION A 40800 PUBLC TIME DEPOSIT SUBTOTAL (Bank Code) 19 BANK OF NEW YORK
(SIRPT)	INVSMT NO. A 40800 SUBTOTAL

CITY/COUNTY OF SAN FRANCISCO



TTY/COUNTY OF SAN PRANCISCO R. DANIEL DALY 415-554-448

ACTIVE	TRANSACTIONS *	E		DETAIL	E L D A L TRANSACTION 10/01/05 SETTLEMENT FUNDS: 00		L D A L Y 4 1 ANSACTION REPORT - F 10/01/05 TO 10/31/05 SETTLEMENT DATE BASIS FUNDS: 000100, 001001	1 5 - 5 5 4 - 4 FIXED INCOME 05 S 01	487	RUN: 11/02/05	PAGE: 1 2/05 00:00:33
INV #	DESCRIPTION/POOL# MEMO	BANK	BROK	MATURITY /ENTRY	TRADE/ SETTLE	TYP	COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
40691	TREASURY BILLS	1.9	87			SALE	3.040	-50,000,000.00	-49,345,555.56	-641,777.77	-166.67
40728	FNMA DISCOUNT NOTES	19	43	10/06/05	10/03/05	MAT	3.080	-30,000,000,00	-29,633,150.00	-366,850.00	49,987,500.00
			:				3.229				30,000,000.00
	DISCOUNT	H	T)				3.274	-50,000,000.00	-49,322,597.22		50,000,000.00
	DISCOUNT	19	43				3.208	-6,000,000.00	-5,929,203.33	-70,796.67	6,000,000.00
40781 amy	FMC DISCOUNT NOTES	19	43	10/18/05	10/18/05	MAT	3.390	-23,000,000.00	-22,785,582.50	-214,417.50	23,000,000.00
40785	FEDERAL HOME LOAN DISC	19	8.7	10/18/05	10/18/05	MAT	3.320	-45,000,000.00	-44,597,450.00	-402,550.00	45 000 000 00
40797	TREASURY BILLS	1.9	40			SALE	1 1.1	-15,000,000.00	-14,825,866.67	-112,914.58	2,906.25
40799	FEDERAL NATL MTG ASSN	19	40	10/14/05	10/11/05	MAT	3.303	-50,000,000.00	174,133.33	-359,944.44	14,935,875.00
amy Angon	STITE VOISTER	0	0 4	11/01/05			3.435	000000	00 030 010		50,000,000.00
amy		1.3	#				3.369	-20,000,000,00-	582,750.00		49,768,611.11
40803	FMC DISCOUNT NOTES	1.9	40	10/31/05	10/31/05	MAT	3.490	-50,000,000.00	-49,510,430.56	-489,569.44	50 000 000 00
804	BOA CP	19	40			MAT	3.550	-45,000,000.00	-44,596,187.50	-403,812.50	
amy 40808	FMC DISCOUNT NOTES	1.9	43	11/01/05	10/24/05	MAT	3.582	-30,000,000.00	-29,737,500.00	-262,500.00	45,000,000.00
amy 40809	TREASURY BILLS	1.9	4.0	11/01/05	10/25/05	A C	3.531	-50.000.000.00	-49 585 444 50	-309.777.74	30,000,000.00
					-		3.307		414,555.50		49,898,097.22
40810 amy	FMC DISCOUNT NOTES	19	43	10/25/05	10/25/05	MAT	3.531	-10,000,000.00	-9,913,472.22	-86,527.78	10.000.000.00
821	FMC DISCOUNT NOTES	1.9	40			MAT	3.500	-25,000,000.00	-24,832,291.67	-167,708.33	25.000.000.00
823	BOA CP	19	40			MAT	3.560	-50,000,000.00	-49,728,055.56	-271,944.44	
40824	BOA CP	1.9	40	10/18/05	10/04/05	MAT	3.600	-50,000,000.00	-49,655,000.00	-345,000.00	20,000,000.00
amy 40828	US BANK CP	1.9	4.4	11/01/05	10/18/05	MAT	3.625	-50.000.000.00	-49.693.444.44	-306.555.56	50,000,000.00
amy		9	0				3.582				50,000,000.00
amy	FEDERAL HOME LOAN DISC	7	o T	11/01/05	10/04/05	MAT	3.445	-50,000,000.00	-49, /80,861.11	-219,138.89	50,000,000.00
40849 amv	UNION BANK CP	19	46	10/18/05	10/18/05	MAT	3.570	-50,000,000.00	-49,702,500.00	-297,500.00	50.000.000.00
853	US BANK CP	1.9	44	10/18/05		MAT	3.570	-50,000,000.00	-49,727,291.67	-272,708.33	20 000 000 00
40857	FEDERAL HOME LOAN DISC	1.9	40			MAT	3.500	-40,000,000.00	-40,000,000.00 -39,825,000.00	-175,000.00	40 000 000 00
				10011			777.				



40 11/15/05 10/13/05 40 11/18/05 10/13/05 10/14/05 10/13/05 11/15/05 10/17/05 10/17/05 10/17/05 41 11/18/05 10/17/05



FRANCISCO SAN CITY/COUNTY OF MR. DANIEL DALY

PAGE: 3 RUN: 11/02/05 00:00:33	(GAIN)/LOSS SETTLEMENT		-49,853,777.78		-49,853,777.78	-49.848.722.22		-49,848,722.22	-21,938,290.00		-33,738,200.00	-19,957,831.13	-24,964.27	20,001,476.65	-1/ 050 /83 33	00.000	-13,960,310,00		-44,883,125.00	-49,868,055.56		-44,886,000.00	-24.824.125.00		-49,922,083.33		-49,922,083 33	-49,896,291.67		-24,929,027.78	-39,970,444.44	0 0 0	-49,953,888.89	-14,986,166.67
RUN: 11/0	(INTEREST) AMORT/(ACCRET)												-18,681.25																					
75 75	BOOK VALUE PREM / (DISC)	49.853.777.78	-146,222.22	49,853,777.78	-146,222.22	49,848,722.22	49,848,722.22	-151,277.78	-61,710,00	33,738,200.00	19.957.831.13	-42,168.87	-19,957,831.13	42,168.87	14,959,483.33	13,960,310.00	-39,690.00	44,883,125.00	40 000 000 000	-131,944.44	44,886,000.00	-114,000.00	24,824,125.00	49,922,083.33	-77,916.67	49,922,083.33	49.896.291.67	-103,708.33	24,929,027.78	30 070 444 44	-29,555.56	49,953,888.89	14 006 166 63	-13,833.33
1 5 - 5 5 4 - 4 FIXED INCOME 05 S	PAR VALUE ORIGINAL FACE	50.000.000.00		50,000,000.00		50,000,000.00	50,000,000.00		22,000,000.00	34,000,000.00	20.000.000.00		-20,000,000.00	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	15,000,000.00	14,000,000.00		45,000,000.00	000	20, 000, 000, 00	45,000,000.00		25,000,000.00	50,000,000.00		50,000,000.00	50.000.000.00		25,000,000.00	00 000 000 00	000000000000000000000000000000000000000	50,000,000.00	000 000 11	15,000,000.00
/31/ /31/ BASI 0010	COUPON	3.760	3.771	3.760	3.771	3.902	3.890	3.902	3.751	3.960	3.991	4.303		4.303	3.750	3.780	3.791	3.740	3.750	3.810	3.800	3.810	4.020	3.740	3.746	3.740	3.930	3.938	3.650	3.660	3.803	3.320	3.323	3.323
L Y NN REPOR' TO III	TYP Y	PURC		PURC		PURC	PURC	-	PURC	PURC	PURC		SALE		PURC	PURC		PURC	Control	FORC	PURC		PURC	PURC		PURC	PURC		PURC	DITTO	2010	PURC	Odina	FORC
E L D A L Y 4 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	TRADE/ SETTLE	10/18/05	10/18/05	10/18/05	10/18/05	10/18/05	10/18/05	10/18/05	10/18/05	10/18/05	10/18/05	10/17/05	10/25/05	10/25/05	10/20/05	10/20/05	10/20/05	10/21/05	10/21/05	10/24/05	10/25/05	10/25/05	10/25/05	10/26/05	10/26/05	10/26/05	10/26/05	10/26/05	10/28/05	10/28/05	10/28/05	10/31/05	10/31/05	10/31/05
DETAIL T	MATURITY /ENTRY	11/15/05	10/17/05	11/15/05	10/11/05	11/15/05	11/15/05	10/17/05	10/17/05	12/27/05	10/18/05	10/18/05		10/25/05	10/21/05	11/16/05	10/21/05	11/15/05	10/21/05	10/25/05	11/18/05	10/25/05	10/25/05	11/10/05	10/28/05	11/10/05	11/14/05	10/28/05	11/25/05	11/04/05	10/28/05	11/10/05	10/28/05	10/28/05
	BROK	40		40		40	40		40	40	40		40		9	40		40	4	7	40		9.0	87		8.1	4.1		40	V	P	40	40	> 5
X.	BANK	1.9		1.9		13	1.9		۲,	1.9	1.9				4	19		19	0	T 3	19		13	19		13	1.9		1.9	0	2	1.9	0	T 2
E TRANSACTIONS *	DESCRIPTION/POOL# MEMO	FMC DISCOUNT NOTES		FMC DISCOUNT NOTES		BOA CF	BOA CP		FEUL HOME LOAN BR CONS	BOA CP	T NOTE (99.24)			District of the Control	FMMA DISCOONT NOTES	FEDERAL HOME LOAN DISC		FNMA DISCOUNT NOTES	Y Angso pangangan ang town treated	FORM	FEDERAL HOME LOAN DISC	1	BOA CP	FNMA DISCOUNT NOTES		FNMA DISCOUNT NOTES	WFB CP		TREASURY BILLS	. PAUCN ENTIOUSIG DMA		TREASURY BILLS	o File vollogate	INDEASONI
* ACTIVE	INV # USER	40938	amy	40939	amy	40940	40941	amy.	40942 amy	40944	amy 40945	amy		amy	40947	40948	amy	40949	amy	amy	40951	amy	40952 amv	40953	amy	40954	40955	amy	40956	40957	amy	40958	amy Angsa	amy



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
NR. DANIELD ALY 4 15-554-4487
DETAL TOANSACTION REPORT - FIXED INCOME
REPORT OF TOTAL OF TOTALS

ASSETS

PAGE: 4 RUN: 11/02/05 00:00:33

AMORTIZA PREMIUM/ (DISCOUNT) BOOK VALUE

> ORIGINAL FACE VALUE

> > PAR VALUE

TYPE/ WEIGHTED YIELD PAR

#NXL PURC (SALE

(GAIN)/ LOSS	-28,005.9
(INTEREST)	-1,439,276.34.
AMORTIZATION/ (ACCRETION)	

1277667761.44 -4,332,238.56 -183131947.86 1,868,052.14

3.812 1282000000.00 3.370 -185000000.00 3.553 -1004000000.00

-998351467.77

2 184,591,559.98 998,616,064.99

-1277667761.44 SETTLEMENT



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P. Dalv CHIEF INVESTMENT OFFICER

December 5, 2005

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2005 to November 30, 2005:

	Pooled	All
Interest Received	\$46,118,130	\$46,129,543
Total Net Earnings	\$42,613,365	\$43,756,545
Earned Income Yield	3.543%	3.551%
Average Age of Portfolio	53 Days	61 Days

Total cost of the securities on hand November 30, 2005 was \$3,109,173,110 with a market value of \$3,118,605,732 plus fixed assets accrued interests of \$2,551,701. The earned income yield for the month of November 2005 is 3.941%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of November 30, 2005. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros

Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3.5) #1-YTD-All Funds, YTD-Pooled Funds Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies CDIAC

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478



(FS/ERNFS)

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Ø R T F O L I O S T A T I S T I 11/01/05 THROUGH 11/30/05

ALL FUNDS

PAGE: 1 RUN: 12/01/05 06:55:01

	GOV'T SECURITIES ASSETS LIABILITIES		ASSETS LIME DEPOSITS	POSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	13,149,312.43	000	00.	N/A	13,149,312.43
TOTAL NET EARNINGS THIS PERIOD:	9,768,232.88	00.	558.33	N/A	9,768,791.21
AVERAGE DAILY PORTFOLIO BALANCE:	3,015,990,808.88	00.	196,666.67	N/A	3,016,187,475.55
EARNED INCOME YIELD THIS PERIOD:	3.941	000.	3.454	N/A	3.941
END OF PERIOD PORTFOLIO BALANCE:	3,108,973,110.01	00.	200,000.00	N/A	3,109,173,110.01
CURRENT AMORTIZED BOOK VALUE:	3,109,446,002.72	00.	200,000.00	N/A	3,109,646,002.72
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.081	000.	3.447	N/A	4.081
WEIGHTED AVERAGE DAYS TO MATURITY:	60.53	00.	282.50	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	60.53	00.	282.50	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					3.941



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

ORTFOLIO STATISTICS 11/01/05 THROUGH 11/30/05

PAGE: 1 RUN: 12/01/05 06:55:00

POOLED FUNDS	
FUND: 100	
FUI	

	ASSETS	ASSETS LIABILITIES	ASSETS LIABILITIES	POSITS LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	13,137,899.39	00.	00.	N/A	13,137,899.39
TOTAL NET EARNINGS THIS PERIOD:	9,260,483.04	00.	558.33	N/A	9,261,041.37
AVERAGE DAILY PORTFOLIO BALANCE:	2,855,650,980.20	00.	196,666.67	N/A	2,855,847,646.86
EARNED INCOME YIELD THIS PERIOD:	3.945	000.	3.454	N/A	3,945
END OF PERIOD PORTFOLIO BALANCE:	2,948,651,288.57	00.	200,000.00	N/A	2,948,851,288.57
CURRENT AMORTIZED BOOK VALUE:	2,948,820,115.27	00.	200,000.00	N/A	2,949,020,115.27
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.094	000.	3.447	N/A	4.094
WEIGHTED AVERAGE DAYS TO MATURITY:	52.61	00.	282.50	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	52.61	00.	282.50	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					3.945



DANIEL DALY INVESTREE TO TO TO RY INVESTRENCE OUTSTANDING AS OF 11/30/05 RADAN SOFFIE SECT FRANCISCO SAN CITY/COUNTY OF

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SUMMARY DESCRIPTION		CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	12.27%(C)	3.788	3.802	3.802 99.632	383,000,000.00	381,590,026.11
(Inv Type) 12 TREASURY NOTES	7.11%(C)	2.665	3.979	2.665 3.979 99.573	222,000,000.00	221,051,049.60
(Inv Type) 41 FNMA DISCOUNT NOTES	16.32%(C)	4.022	4.065	98.932	513,000,000.00	507,518,963.88
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	15.08%(C)	4.036	4.072	4.036 4.072 99.111	473,000,000.00	468,793,956.10
(Inv Type) 44 PMC DISCOUNT NOTES	14.368(C)	4.008	4.047	99.017	451,000,000.00	446,565,671.25
(Inv Type) 81 COMMERCIAL PAPER DISC	25.04%(C)	4.054	4.083	99.293	784,000,000.00	778,453,443.07
(Inv Type) 91 NEGOTIABLE C.D.'S	9.81%(C)	4.081		4.081 100.000	305,000,000.00	305,000,000.00
(inv Type) 1010 PUBLIC TIME DEPOSIT	.01%(C) REPORT TOTALS ASSETS FIXED	3.400	3.400	3.400 100.000 ====== ==========================	3.400 3.400 100.000 200,000.00 200,000.00 3.111,110.01	200,000.00



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALE 15-64-4487 INVESTRENT INVESTRENT MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 11/30/05 MAJOR SORT KEY IS ICC#

PAGE: 1 RUN: 12/02/05 00:00:37



		PAGE:	RUN: 12/02/05 00:00		
CITY/COUNTY OF SAN FRANCISCO	MR. DANIEL DALY 415-554-4487	INVESTMENT INVENTORY WITH MARKET VALUE		INVESTMENTS OUTSTANDING AS OF 11/30/05	MAJOR SORT KEY IS ICC#

RPTMKT)

2

				MAJOR	SORT K	MAJOR SORT KEY IS ICC#	#1			
H 2	INVEST	DESCRIPTION PHRCHASE MATHERITY DATE	CUSIP	BANK	FUND	CPN RATE	PAR/SHARES	MARKET VALUE	CURR ACCR INT	URR ACCR INT UNREALIZED GAIN
1			1 3 3 5 8 8 8 8							
A.	41021 B	FIMA DISCOUNT NOTES	313589QM8	19	100	3.9500	50,000,000.00	49,999,981.94	10,972.22	71,301.39
est.	40965 E	FUMA DISCOUNT NOTES	313589RH8	13	100	4.0100	50,000,000.00	49,999,954.17	150,375.00	183,745.84
	1 1 1 2 0 0 0	11/04/05 01/03/06	313500000	40	000	4.0370	49,665,833.33	99.9990833333	SUNGARD	02 220 200
		11/09/05 01/10/06	313383KUB	87	000	4.0200	49,653,833.33	99.9998888889	SUNGARD	223,211.18
rd;	41017 E	FNWA DISCOUNT NOTES	313589SA2	19	100	4.1300	10,000,000.00	9,999,986.11	3,441.67	57,347.22
A,	40915 E	FINA DISCOUNT NOTES	313589SD6	19	100	3.8000	50,000,000.00	49,999,926.39	327,222.22	279,648.61
,		9	6	87	000	3.8467	49,393,055.56	99.9998527778	SUNGARD	
€	97605	09/30/05 02/08/06	313589576	43	000	3.9561	29,574,250.00	99.999,942.50	SUNGARD	224,192.50
AC.	40986 F	FEDERAL NATL MTG ASSN DISC N	313589SV6	19	100	4.0900	25,000,000.00	24,999,952.08	45,444.44	195,931.25
a.	40999 E	FNMA DISCOUNT NOTES	313589TC7	19	100	4.1400	35,000,000.00	34,999,926.11	52,325.00	305,826.11
19	41000 1	11/18/05 02/15/06 FNMa DISCOMM NOTES	313599007	40	000	4.1828	34,641,775.00	99.99978888889	SUNGARD	136 004 44
ď		11/18/05 02/15/06	77700775	45	000	4.1828	49,488,250.00	99.99978888889	SUNGARD	400,004
er:	40917 E	PEDERAL NATE MTG ASSN DISC N	313589TK9	19	100	3.8900	50,000,000.00	49,999,884.72	334,972.22	448,315.28
æ	40987 E	FNMA DISCOUNT NOTES	313589TM5	19	100	4.1160	10,000,000.00	9,999,976.39	18,293.33	97,159.73
,		11/15/05 02/24/06		45	000	4.1641	9,884,523.33	99.99976388889	SUNGARD	1
at.	40388	FNMA DISCOUNT NOTES 11/15/05 03/01/06	313589TS2	19	100	4.1500	49 389 027 78	49,999,875.00	92,222.22 SUNGARD	518,625.00
ď	41018 E	FNMA DISCOUNT NOTES	313589VL4	19	100	4.2500	35,000,000.00	34,999,871.67	12,395.83	545,288.34
		11/28/05 04/12/06		40	000	4.3188	34,442,187.50	99.9996333333	SUNGARD	
ď	40890	FNMA DISCOUNT NOTES	313589WN9	19	100	3.8700	16,000,000.00	15,999,929.78	113,520.00	271,689.78
æ	40877 E	FINA DISCOUNT NOTES	313589774	19	3624	3.8800	2.000.000.00	1.999.988.28	15 088 89	45.470.50
		09/22/05 06/30/06		87	000	4.0012	1,939,428.89	99.99941388889	SUNGARD	
U)	UBTOTAL	SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES		16.45%(M)	~	4.0216	513,000,000.00 507,518,963.88	512,999,034.02 99.99981200000	1,575,356.37	3,904,713.77
4	41026 E	41026 FEDERAL HOME LOAN DISC NOTES	313385pv6	19	100	3 8800	30 000 000 00	30 000 000 08	3.233 33	
				40	000	3.8804	29,996,766.67	100.0000000000	SUNGARD	00.
ď	40974 E	FEDERAL HOME LOAN DISC NOTES	313385013	19	100	3.9000	25,000,000.00	24,966,416.67	59,583.33	-1 083 33
A.	41015 E	FEDERAL HOME LOAN DISC NOTES	313385QP4	19	100	3.9800	40,000,000.00	39,932,833.33	26,533.33	11.000
	41016		0.00	40	000	3.9893	39,907,133.33	99.83208333333	SUNGARD	-833.33
c		11/25/05 12/21/05	313383003	40	000	4.0000	9,971,111.11	99.77611111111	SUNGARD	-166.67
æ	41022 F	FEDERAL HOME LOAN DISC NOTES	313385QU3	19	100	4.0400	25,000,000.00	24,944,027.78	5,611.11 STINGARD	138.89
ď	40891 E	FEDERAL HOME LOAN DISC NOTES	3133850W9	13	100	3.7500	25,000,000.00	24,938,430.56	171,875.00	
		09/26/05 12/23/05		40	000	3.7847	24,770,833.33	99.75372222222	SUNGARD	-4,277.77



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALE INVESTMENT INVESTMENT INVESTMENT VALUE

(RPTMKT)

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INVESTMENTS OUTSTANDING AS OF 11/30/05

19, 0000, 0000, 000, 20, 24, 244, 246, 250, 24, 682, 50, 29, 0000, 0000, 000, 29, 544, 247, 778, 878, 248, 250, 24, 247, 247, 247, 247, 247, 247, 247,	NUMBER	PURCHASE MATURITY DATE	CUSIP	BANK	FUND	FUND CPN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED PRICE SOURCE UNREALIZED	UNREALIZED GAIN
4 19 000 4 10582 38, 138, 139, 551, 127, 78 SINUARED COLO 4 110, 105, 139, 1318, 139, 551, 127, 78 SINUARED COLO 4 110, 105, 100, 100, 100, 100, 100, 100,	40976	FEDERAL HOME LOAN DISC	313385RR9	19	100	4.0300	39,000,000.00	38,821,000.83	91,682.50	0.00
15. 06.0 1.175 2.70 0.00 1.3.0.4.0.0.0.0.0 1.3.0.4.0.0.0.0.0.0 1.3.0.4.0.0.0.0.0.0 1.3.0.4.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0	41010	11/10/05 01/11/06	4 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	6 6	000	4.0582	38,729,318.33	99.54102777778	SUNGARD	2 6 2 0 4
9 19 100 4.1070 25.00.000.000 27.000 28.000 28.000 28.000 41.005 25.000 41.005 25.000 41.005 20.000 41.005 20.000 41.005 20.000 41.005 20.000 41.005 20.000 41.005 20.000 41.000 20.000 20.000 41.000 20.0000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.0000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.0000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.0000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.0000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.0000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.0000 20.000	41019	11/28/05 01/25/06	3133835F4	40	000	4.1678	28.806.570.00	99.3843055556	SUNGARD	0.0/0/#
4 0 000 4.1070 5.4.79.756.94 9.28666666 7 24.086.28 B. COLOR 4.1070 13.000.000.00 12.09.28666666 7 24.086.28 B. COLOR 4.1070 13.000.000.00 12.09.2866666 7 24.086.28 B. COLOR 4.1070 13.000.000.00 49.28666666 7 24.086.28 B. COLOR 4.1070 13.000.000.00 49.28666666 7 24.086.28 B. COLOR 4.1070 13.000.000.00 49.2866666 7 24.086.28 B. COLOR 4.1070 13.000.000.00 49.2866666 7 24.086.28 B. COLOR 4.1070 14.	40977		313385500	13	100	4.0700	25,000,000.00	24,814,666.67	59,354.17	
9 100 4.0700 13.00.000.000.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.0000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.0000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.0000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.0000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.0000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.0000 20.0000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.0000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.0000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.000 20.0		11/10/05 02/03/06		40	000	4.1095	24,759,756.94	99.25866666667	SUNGARD	-4,444.44
10 10 10 10 10 10 10 10	40981		313385520	19	100	4.0700	13,000,000.00	12,903,626.67	24,985.28	
19 000 0.000 0	40972		313385CV9	0 7	100	4.10/6	50 000 000 00	79.23866666667	124 972 22	T.TTC, 2-
19				68	000	4.1327	49,483,069.44	99.20075000000	SUNGARD	-7,666.66
15. 066 (M) 1000 4.1550 4.000, 000 00 00 00 00 00 00 00 00 00 00 0	40989	FEDERAL HOME LOAN DISC	313385UA2	19	100	4.0900	50,000,000.00	49,422,888.89	90,888.89	000
15.06¢ (M) 21202 50.7174444 20 91.75155555 2000 2000 20 20 20 20 20 20 20 20 20 20	40990	PEDERAL HOME LOAN DISC	3133051173	20 5	1000	4.143/	49,352,416.67	30 500 622 22	23 277 78	0.015,02-
15.06 km 100 4.2122 20.00 0.000.000 20.000 20.222.22 22.222.22 22.222.22 20.00 4.2122 20.00 4.2122 20.00 4.2122 20.00 4.2122 20.00 4.2122 20.00 4.2122 20.00 4.2122 20.00 4.2122 20.00 4.2122 20.00 4.2122 20.00 4.2122 20.00 4.2122 20.00 4.2122 20.00 4.2122 20.00 4.2122 20.000 1.000 1.00 4.2122 20.00 4.202 20.00 4.202 20.00 4.202 20.00 4.202 20.00 4.202		11/15/05 03/17/06	000000000	67	000	4.2092	39, 437, 444, 44	98.7515555556	SUNGARD	-10,600.00
8 7 000 4.212 49.21.7750.00 92.704.4444 19.282.22 14.00 4.212 49.21.7750.00 92.704.4444 19.282.22 2.2 4.0 4.0169 21.707.804.444 19.282.22 2.2 4.0 6.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	40991		313385UN4	19	100	4.1500	50,000,000.00	49,352,222.22	92,222.22	
15.06¢ (N) 00 4.0190 22.1578.638.9 96.6931111111 1111 25100ARD 2.210ARD 2.2	0.00	11/15/05 03/21/06	000	87	000	4.2112	49,273,750.00	98.704444444	SUNGARD	-13,750.00
15.06¢(M) 4.0255 473,000.000.00 49.893,652.78 11.172.22 4.0720 468.793,966.10 99.3333990000 4.0220 468.793,966.10 99.3333990000 4.0220 50.000.000.00 69.893,652.78 11.172.22 4.000 4.0315 49.882.691.679.736.11 11.875.00 4.030 50.000.000.00 69.893,652.78 11.172.22 4.000 4.030 50.000.000.00 69.893,652.78 11.172.22 4.000 4.030 50.000.000.00 69.893,64444 11.1875.00 4.030 50.000.000.00 69.893,64444 11.1125.00 4.030 50.000.000.00 69.893,6472.22 4.000.000.00 69.893,6472.22 4.000.000.000.000.00 69.893,6472.22 4.000.000.000.000.00 69.893,6472.22 4.000.000.000.000.000.00 69.893,6472.22 4.000.000.000.000.00 69.893,6472.22 4.000.000.000.000.00 69.893,64444 41.1125.000.000.000.000.000.00 69.893,64444 41.1125.000.000.000.000.000.000.000.000.000.0	40919	FEDERAL HOME LOAN DISC 09/30/05 03/24/06	313385UR5	19	100	3.9400	638.	21,707,204.44 98.66911111111	149,282.22 SUNGARD	-20,716.67
4, 07220 468, 793, 956, 510 99, 313333900000 11 19 100 4, 0220 50, 000, 000 0 69, 893, 652, 78 11, 17, 17, 17, 17, 17, 17, 17, 17, 17,	UBTOT	AL (Inv Type) 43 FEDERAL HOME		.06% (M	_	4.0355	473.000.000.00	469.703.375.00	990.673.05	5.012.50
HC DESCONTINORS 313397R1 15 100 4.0220 50.000.000. 0 9.993.622.8 11.772.22 11.772.22 11.372.22 1						4.0720	468,793,956.10	99.30303900000		-86,266.65
PRECISECUMY NOTES 313397071 41 9 100 4 01315 4 980. 661.67 9 9 1831355555 8 111772.22 PRECISECUMY NOTES 313397RA1 15 100 4 01315 4 980. 661.67 9 9 18313555555 8 111772.22 113397RA1 15 100 01 010 110 110 11172.25 113397RA1 15 100 01 01 01 01 01 01 01 01 01 01 01 01										
1/29/05 12/2006 1	41023	FMC DISCOUNT NOTES	313397QT1	19	100	4.0220	50,000,000.00	49,893,652.78	11,172.22	
PRED EXCOUNT NOTES 13397RAL 19 100 1.7863 24,760 1.000.00 24,997.256.11 17.875.00 1.000.00 1.000 1.000.00 1.000	0.00	11/29/05 12/20/05		45	000	4.0315	49,882,691.67	99.78730555556	SUNGARD	-211.11
PRICE DECORMY NOTES 313397RA1 19 100 18000 50,000,000 0 57,000,44444 151,777 18 19 19 100 18000 50,000,000 0 57,000,44444 151,778 19 19 19 100 18000 50,000,000 0 57,000,44444 151,778 19 19 19 100 18000 50,000,000 0 57,000,44444 151,778 10 19 19 19 19 19 19 19 19 19 19 19 19 19	40892	FMC DISCOUNT NOTES	313397RA1	19	100	3.7500	25,000,000.00	24,927,236.11	171,875.00	440
9 0.7605 12.777 05 10 10 10 10 10 10 10 10 10 10 10 10 10	40905	EM	313397RA1	19	100	3.8000	50.000.000.00	49.854.472.22	337.777.78	
PREDISCOURT NOTES 113397R06 19 100 4.0665 49.624.966.11 91.552222222 18.11.11 15.1.25.00 11.1.06.00 10.00.00.00.00.00.00.00.00.00.00.00.00.0				40	000	3.8364	49,525,000.00	99.7089444444	SUNGARD	-8,305.56
11/00/56 01/10/106 11/31/97 10/20 11/31/97 10/20 11/31/97 11/31	40966	FW	313397RQ6	1.9	100	4.0300	50,000,000.00	49,776,111.11	151,125.00	00.00
THE COLOUR NOTES 13139782 19 100 4.1001 0.00.00 0.00 497/43,142.2 48.791.2 48.791.6 11.1 16.05 0.0723.74 10.00 4.1001 0.00.00 497/43,144 11.2 10.00 4.1015 49.666,444444 58100AAB 11.0 49.4066,444444 58100AAB 11.0 49.4066,444444 58100AAB 11.0 49.4066,444444 58100AAB 11.0 49.4066,444444 58100AB 11.0 49.4066,444444 58100AB 11.0 49.4066,444444 58100AB 11.0 49.4066,44444 58100AB 11.0 49.4067 59.0 0.0 0.0 4.1112 49.406,5406,0400 0.0 11.9 566,67 10.0 49.4067 50.0 0.0 0.0 4.1112 49.406,500 0.0 0.0 9.2 223333333 58100AB 11.0 40.406 50.0 0.0 0.0 4.1350 11.0 48.9 46.6 7 3.55 .56 10.0 4.1090 20.0 0.0 0.0 0.0 9.2 223333333 58100AB 11.0 48.9 46.0 0.0 4.106 50.0 0.0 0.0 9.2 223333333 58100AB 11.0 48.406.0 0.0 0.0 4.1124 49.4 49.1 49.4 49.1 49.4 49.1 49.4 49.1 49.4 49.4	2000	i.		40	000	4.0605	49,624,986.11	99.552222222	SUNGARD	
PRICORCOUNT NOTES 11339782 1 10 0 4.080 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	40337	E L	313397SD4	F 0	000	4.0700	49 615 611 11	49,703,547.22	84, 791.67 Company	2,944.4
1/14/06 0.1/24/06 13.397516 19 0.00 4.0950 12.000.000 11.995.4600 0.00 23.205.00 11.995.4600 0.00 4.0950 12.005.000 0.00 9.2133333333 13.005.000 13.997516 13.397516 19 0.00 4.0950 0.00 0.00 0.00 0.92.13333333 13.005.000 19.842.466 19.	41001	FMC DISCOUNT NOTES	313397SE2	19	100	4.0800	50.000.000.00	49.697.750.00	73.666.67	3.750.00
PRO EXECOUPT NOTES 1133975U6 19 100 4.1350 11.681.970.00 99.2123333333 517265.00 11.1/14/OS 02/O7/OF 11.081.970.00 99.2123333333 517265.00 11.1/14/OS 02/O7/OF 1133975U6 19 100 4.1550 11.681.970.00 99.2123333333 51755.56 11.1/15/OS 02/O7/OF 1133975U6 19 100 4.11594 19 509.101.313 99.2123333333 51765.56 11.1/15/OS 02/O7/OF 1133975U6 19 100 4.11594 19 509.101.313 99.2123333333 51765.910 11.1/16/OS 02/O7/OF 02.144/OF 19 100 4.11594 19 509.101.313 99.2123333333 517650 02.070.00 11.1/16/OS 02.070.00 02 11.1/16/OS 02.070.00 02.00 02 11.1/16/OS 02.00 02.00 02 11.1/16/OS 02.00 0		11/18/05 01/24/06		68	000	4.1112	49,620,333.33	99.39550000000	SUNGARD	
11.74.05 62.707.06 131397E95 40 000 4.1350 11.881.957.0 69.22.22.22.2.2 281.8345.0 5.207.006 13.835.465.6 7 36.355.85 5.207.006 13.835.4 60.0 00 19.835.4 66.6 7 36.355.8 5.207.0 6.20.0 0.0 19.835.4 66.6 7 36.355.8 5.207.0 6.20.0 0.0 0.0 19.835.4 6.20.0 0.0 0.0 19.835.3 31.3 5.207.0 6.207.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	40982	FMC DISCOUNT NOTES	313397506	1.9	100	4.0950	12,000,000.00	11,905,480.00	23,205.00	
PRICE DESCOUNT NOTES 313397UF 6 19 100 4.1294 19,609,000.00 19,802.466.67 35.355.56 PRICE DESCOUNT NOTES 313397UF 6 110 4.1294 19,609,103.33 99.2123333333 SUNGARD PRICE DESCOUNT NOTES 313397UF 7 10 100 1.105 PRICE DESCOUNT NOTES 313397UF 7 19 100 1.4075 PRICE DESCOUNT NOTES 313397UF 7 10 10 1.4075 PRICE PRICE PRICE DESCOU				40	000	4.1350	11,883,975.00	99.21233333333	SUNGARD	-1,700.00
1117-05 02.077 06 131397506 15 0000 4.1054 15.069,1313.33 92.2213333333 SINUGARD 111.05 02.077 06 10.077 0	40994	Œ	313397806	19	100	4.0900	20,000,000.00	19,842,466.67	36,355.56	
11/18/05 02/07/06 113397/EB7 10 03 4.1433 24,769,903.75 99.2123333333 SUNGARD PRO INCRESSOUR WORRS 113397/EB7 19 100 3.8700 42,000.000 00 41.651.55 00 284,445.00 284,445.00 289/294/05 02/14/06 113397/EB7 19 100 3.9283 41.376,930.00 99.13126000000 SUNGARD PRO INCRESSOUR WORRS 113397/EB9 19 100 3.9400 15,000,000.00 14,819,800.00 10.7.183.33 -0.97130/05 03/13106 10.7.183.33 -0.97130/05 03/13106 10.7.183.33 -0.97130/05 03/13106 10.7.183.33 -0.97130/05 03/13107/EB9 10.7.183.33 -0.97130/EB9 10.7.183 -0.97130/EB9 10.7.183 -0.97130/EB9 10.7.183 -0.97130/EB9 10.7.183 -0.97130/EB9 10.7.183 -0.97130/EB9 10.7	41003	11/15/05 02/07/06	211220202016	45	000	4.1294	19,809,133.33	99.21233333333	SUNGARD	-3,022.22
PRICE DESCOUNT NOTES 131397TEPT 19 100 18700 42,000,000 10 41,655,155 00 284,445,00 10 10 10 10 10 10 10 10 10 10 10 10 1		11/18/05 02/07/06	0000000000	89	000	4.1030	24 769 093 75	99 212333333	CO. COO. / C	7 690 8-
09/29/05 02/14/06 40 000 3.9283 41,376,930.00 99.13125000000 SUNGARD FMC DISCOUNT NOTES 313397UE9 19 100 3.9400 15,000.000.00 44,819,800.00 101,788.33 90,700 101,788.33 90,700 101,788.33 PMC DISCOUNT NOTES 313397UN9 19 2616 3.0600 5,000.000.00 4,935,222.22 37,527.78	40912	E	313397TB7	19	100	3.8700	42,000,000.00	41,635,125,00	284,445,00	
PRIC DISCOUNT NOTES 31339/TUE9 19 100 3.9400 15,000,000 14,819,800,00 101,783.33 800,00 109,730,730,730,730,730,730,730,730,730,730				40	000	3.9283	41,376,930.00	99.13125000000	SUNGARD	-26,250.00
09/30/05 03/13/06 23/13/06 43 000 4.0120 14,730,766.67 98.79866666667 SUNGARD PMC DISCOUNT NOTES 313397UN9 19 2616 3.8600 5,000,000.00 4,935,222.22 37,527.78	40920	H	313397UE9	1.9	100	3.9400	15,000,000.00	14,819,800.00	101,783.33	
FMC DISCOUNT NOTES 313397UN9 19 2616 3.8600 5,000,000.00 4,935,222.22 37,527.78				43	000	4.0120	14,730,766.67	98.79866666667	SUNGARD	-12,750.00
	40879		313397TNG	0	1110	00000	00000000	00 000 000		



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

(RPTMKT)

	4	7			GAIL	LOSS
1	PAGE:	RUN: 12/02/05 00:00:37			CURR ACCR INT UNREALIZED GAIN	PRICE SOURCE UNREALIZED LOSS
		4: 12/02/			ACCR INT	S SOURCE
		RUI			CURR 1	PRICI
					MARKET VALUE	MARKET PRICE
						MARKET
	TOE		/05		PAR/SHARES	BOOK
	RKET VA		F 11/30	#D		
	H MA		AS O	SIC	RATE	TR
	X WIT		DING	KEY I	CPN	YTY
	NVENTOR		OUTSTAN	MAJOR SORT KEY IS ICC#	FUND CPN RATE	SAFE YTM TR
	INVESTMENT INVENTORY WITH MARKET VALUE		INVESTMENTS OUTSTANDING AS OF 11/30/05	MAJO	BANK	BROK
	INVES		INVES		CUSIP	
						DATE
					DESCRIPTION	MATURITY
					DESCR	PURCHASE MATURITY DATE

NREALIZED GAIN		-12,055.56	-18,653.06	6,694.44	-96,878.08		-486 11	4	-2,000.00	-527 77	111111111111111111111111111111111111111	-2,833.33		-2,916.66	-3 125 00		-2,111.11		-1,055.55	-5 156 67		-2,708.34		-10,500.00	-1.111.12	652.78		-8 611 11	4 4 4 9 0 0	-7,555.56		-7,909.73	0 4 10	-3,934.00	-7,972.23	652.78
CURR ACCR INT UI	17,666.67	SUNGARD	52,675.00 SUNGARD	1,421,125.71		000 000	OLTAGABE	301,625.00	SUNGARD	22,111.11	116,666.66	SUNGARD	33,500.00	SUNGARD	33,500.00 SIINGARD	45,444.44	SUNGARD	22,722.22	SUNGARD	Le4,560.00	103,291.67	SUNGARD	319,000.00	SUNGARD	SUNGARD	87,083.33	SUNGARD	167,555.56 CHMCADD	156,562,50	SUNGARD	156,562.50	SUNGARD	78,281.25	157.125.00	SUNGARD	2,458,021.79
MARKET VALUE MARKET PRICE	49,257,722.22	98.5154444444	6,845,144.44 97.787777778	447,896,613.32	99.31188800000	000	49,994,206.33	49,976,833.33	99.9536666667	24,988,416.67	49,930,500.00	99.861000000000	49,918,916.67	99.8378333333	49,913,125.00	49,889,958.33	99.7799166667	24,944,979.17	99.77991666667	33,897,603.33 99 6988333333	24,924,708.33	99.6988333333	49,791,500.00	99.58300000000	99.53666666667	49,727,791.67	99,45558333333	49,633,166.67	49,621,333,33	99.2426666667	49,603,583.33	99.20716666667	24,801,791.67	49.514.833.33	99.02966666667	780,841,582.49
PAR/SHARES BOOK	50,000,000.00	49,252,111.11	7,000,000.00	451.000.000.00	446,565,671.25	0000	40 623 305 56	50,000,000.00	49,677,208.33	25,000,000.00	50,000,000.00	49,816,666.67	50,000,000.00	49,888,333.33	49 882 750 00	50,000,000.00	49,846,625.00	25,000,000.00	24,923,312.50	33,000,000.00	25,000,000.00	24,824,125.00	50,000,000.00	49,483,000.00	49.648.402.78	50,000,000.00	49,640,055.56	79 474 222 22	50,000,000,00	49,472,326.39	50,000,000.00	49,454,930.56	25,000,000.00	50.000.000.00	49,365,680.56	778,453,443.07
CPN RATE YTM TR	4.2400	4.3044	3.8700	4.0077	4.0474	0000	3.0200	3.8100	3.8348	3.9800	4.0000	4.0147	4.0200	4.0290	4.0200	4.0900	4.1026	4.0900	4.1026	3 9907	4.0200	4.0485	3.9600	4.0014	4.1794	4.1800	4.2103	4.1600	4.1750	4.2195	4.1750	4.2210	4.1750	4.1900	4.2438	4.0544
FUND	100	000	3625	_		0	000	100	000	100	100	000	100	000	100	100	000	100	000	000	100	000	100	000	000	100	000	000	100	000	100	000	100	100	000	_
BROK	19	40	19	.368 (M		9	4	61	41	13	19	41	19	41	19 17	19	40	13	40	40	13	40	19	40	19	19	40	19	19	40	19	40	13	19	40	25.04%(M)
CUSIP	313397VC2		313397XM8			CONOROLOGO	777070900	9497F0Z54		0660P0Z55	9497F0ZD7		9497F0ZF2	1	949/F02G0	0660P0ZL0		0660P0ZL0	040000	000000073	0660P0ZT3		0660P1A68	0 = 0 = 0 = 0	400201AA0	0660P1AH4	1	466231817	0660P1B34		0660P1B67		0660P1B67	0660P1BM2		
INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	A 41020 FMC DISCOUNT NOTES	11/28/05 04/04/06	40878 FEDL HOME LN MTG CORP DISC 09/22/05 05/31/06	SUBTOTAL (Inv Type) 44 FMC DISCOUNT N		W W W W W W W W W W W W W W W W W W W	A 40001 BOA CF	A 40927 WFB CP		BO	A 40979 WFB CP	11/10/05 12/13/05	MF	4 4 0 4 4	WE WE	A 41007 BOA CP	11/23/05 12/20/05	BO	4004	40944 BO	A 40952 BOA CP		A 40923 BOA CP	40000	0	A 40998 WFB CP	4004	40904 05	A 40967 BOA CP	11/04/05 02/03/06	A 40968 BOA CP		BO	A 40969 BOA CP		SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC
	DESCRIPTION CUSIP BANK FUND CPN RATE PAR/SHARES MARKET VALUE CURR ACCR INT UNREALIZED FUNCHASE MATKET PRICE SOURCE UNREALIZED	DESCRIPTION CUSIP BANK FUND CPN RATE PAR/SHARES MARKET VALUE CURR ACCR INT UNREALIZED FUNCHASE MATURITY DATE BROK SAFE TYM TR BOOK MARKET PRICE PRICE SOURCE UNREALIZED PRODISCOUNT NOTES 333397VC2 19 100 4,2400 50,000,000 49,527,722.22 17,566.57	INVEST	PRINCE P	INVEST DESCRIPTION CUSIP BANK FUND CPN BATE PAR/SHARES MARKET VALUE CURR ACCR INT UNREALIZED	INVEST DESCRIPTION CUSIP BANK FUND CPN BATE PAR/SHARES MARKET VALUE CURR ACCR INT UNREALIZED	INVEST DESCRIPTION CUSIP BANK FUND CPN BATE PAR/SHARES MARKET VALUE CURR ACCR INT UNREALIZED	INVEST DESCRIPTION CUSIF BANK TUND CRY BATE PRAFSHARE MARKET WILD CUS ACCENTY UNREALIZED	INVEST DESCRIPTION CUSIP BANK FUND CPN BATE PAR/SHARES MARKET VALUE CURR ACCR INT UNREALIZED	INVARED PUBCATE PUBC	NUMBER PROCEEDING NAMES PROCESSES PROCESSES	INVEST	NUMBER PURCHES NATURITY DATE RANK FUND CHARRED PARCE PARCEGARE NATURE CURR ACCR INT UNREALIZED	NUMBER PRECRIPTION CUSING PANK PUND CPN BATE PAR/SHARE PARKET PRICE CUR ACCE ITY UNREALIZED	ILL	NUMBER PROCESSION PROCESS	NUMBER PRECRIPTION CUSIF BANK FUND CPN BATE PRA/SHARE MARKET VALUE CUR ACCR ITW UNREALIZED NUMBER PRECRICASE MATCHING DESCRIPTION DESC	NUMBER PURCHASE NATURITY DATE CUSIF BANK FUND CHA RATE PAR/SHARE MAKKET VALUE CURR ACCER INTO URREALIZED	NUMBER PROCEEDING NAME PROCESSE PROC	NAMES PROCESSE NATURE PARKET PARCE PARKET PARCE PARC	NUMBER PROCESSION PROCESS	NAMES PROCRIME NATURALY DATE PROPERTY NATURE PARKET PARKE	NUMBER PROCRESS MATCHING PARKET NATION CUST PARKET PARKET NATION PARKET NATION	NAMES PROCRIMENT NATE PARKET PRICE PARKET P	NUMBER PURCHAREN BATURITY DATE BANK FUND CHA RATE PAR/SHAREN BOOK PARKETY PALLED PURCHAREN BATURITY DATE BANK FUND CHA RATE BANK FUN	NUMBER PROCESSION PROCESS	NAMES PROCRIME NATURITY DATE PARK FUND CAN BARE PARK STARE PARKET PARKET PA	NAMES PURCHES NATURITY DATE CUSIF BANK FUND CAN RATE PAR STARE P	NAMES PROCEASETION PARKET PRICE PARKET PRIC	NUMBER PURCHASE NATURITY DATE BANK FUND CHA RATE PARKSTARE PRICE SOURCE UNREALIZED 12,05	NAMES PROCEASETION PART PART	NAMER PUBLICATION PARKET PARTE PARKET PARKET PARKET PARKET PARKET PARKET PARKET PARKET PARKET PARKET	Third Thir	MINANES PURSCRAFTON MARKET PARK MARKE	This color Procession Pro	This This



CITY/COUNTY OF SAN FRANCISCO MR. DALK DALY THANKEY VALUE INVESTMENT INVENTORY WITH MARKEY VALUE

(RPTMKT)

PAGE: 5 RUN: 12/02/05 00:00:37

NF IMAL)	INVESTM	ENTS OU	TSTAND SORT K	NTS OUTSTANDING AS OF	NVESTMENTS OUTSTANDING AS OF 11/30/05 MAJOR SORT KEY IS ICC#		KUN: 12/02/03 00:00:37	(5:00:00
INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	CUSIP	BANK	FUND	FUND CPN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
40984 WPB CD 11/14/05 12/14/05	9497P4GA5	19	100	4.0300	50,000,000.00	49,995,775.96 99.99155192894	95,152.78 SUNGARD	-4,224.04
41005 WFB CD 11/22/05 12/14/05 40983 WFB CD	9497P4GB3	19 41 19	100	4.0400 4.0400 4.0300	50,000,000.00 50,000,000.00 25,000,000.00	49,996,043.62 99.99208723591 24,997,737.39	50,500.00 SUNGARD 47,576.39	-3,956.38
11/14/05 12/15/05 40995 WPB CD 11/15/05 01/03/06 40996 WPB CD	9497P4GG2	41 41 19	100	4.0300 4.1000 4.1000	25,000,000.00 35,000,000.00 35,000,000.00	99.99094955948 34,995,152.20 99.98614915014 49.992.410.15	SUNGARD 63,777.78 SUNGARD 91.333.33	-2,262.61
11/15/05 01/09/06 41003 WFB CD 11/18/05 01/09/06	9497P4GX5		100	4.1200	50,000,000.00 45,000,000.00 45,000,000.00	99.98482029107 44,993,784.83 99.98618850059	SUNGARD 66,950.00 SUNGARD	-7,589.85
41004 WHB CD 11/18/05 01/10/06 11/18/05 01/10/06 SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	497P4GY3	19 41 9.78%(M)	000	4.1200 4.1200 4.0808	50,000,000.00 50,000,000.00 305,000,000.00 305,000,000.00	49,992,869.52 99.98573903056 304,963,773.67 99.98812300000	74,388.89 SUNGARD 489,679.17	-7,130.48
40800 PUBLIC TIME DEPOSIT 07/16/05 07/16/06 40973 MISSION AREA FED CR 11/02/05 11/02/06		19 60 19 62	100 000 100 000	3.8000 3.8000 3.0000	100,000.00 100,000.00 100,000.00	97,143.58 97.1435833333 95,772.00 95.7720000000	654.44 SUNGARD 241.67 SUNGARD	-2,856.42
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT GRAND TOTAL	TIME DEPOSIT GRAND TOTAL	.01%(M)		3.4000 3.4000 3.9109 4.0312	200,000.00 200,000.00 3131200000.00 3109173110.01	192,915.58 96.4577920000 3118665731.58 99.59778100000 99.59778100000	9,584,015.64	-7,084.42 4,079,675.91 -424,922.81

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SIRPT)		4	NUI	INVESTMENT	ILV	NVE	ENTO	R Y		RUN: 12/02/05	02/05 00:00:35
			INVE	INVESTMENTS OUTSTANDING AS OF 11/30/05 MAJOR SORT KEY IS ICC# SRTTIRMENT DATE BASIS	NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS	IS ICC	F 11/30 C# S	50/			
INVSMT NO. DES	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
40867 TRE 41009 TRE 41010 TRE	TREASURY BILLS TREASURY BILLS TREASURY BILLS	912795WE7 912795WE7 912795WE7	100		09/13/05 11/25/05 11/25/05	0000	3.440	3.471	99.111	43,000,000.00	42,617,873.33 49,893,611.11 49,893,611.11
41011 TRE 41012 TRE 41024 TRE	TREASURY BILLS TREASURY BILLS	912795WE7 912795WE7 912795WE7	100	12/15/05 12/15/05	11/25/05	000	3.830	3.838	99.787	50,000,000.00	24,946,805.56
		912795WE7 912795WK7 912795WK3	100			0000	3.850	3.825	99.840		39,935,833.33 24,833,750.00
	Type	BI			(0)		3.788	3.802	99.632		590,026.
	T NOTE (98.25) T NOTE (98.25) TREASURY NOTES	912828AY6 912828AY6 912828AY6	1001		10/04/05 10/04/05 09/22/05	000	2.000	4.033	98.777 98.777 99.803	50,000,000,00	49,388,671.88 4,938,867.19 49,901,749.33
40882 T N 40883 T N 40886 T N 40887 T N 40888 T N	T NOE (99.06) T NOE (99.55) T NOTE (99.55) T NOTE (99.55)	912828CM0 912828CM0 912828CM0 912828CM0 912828CM0	3626 9908 1001 9911	06/30/06 06/30/06 06/30/06 06/30/06	09/23/05 09/23/05 09/26/05 09/26/05	000000	2.750 2.750 2.750 2.750	3.849 3.849 3.871 3.871	99.807 99.822 99.822 99.822	10,000,000.00 2,000,000.00 10,000,000.00 35,000,000.00 5,000,000.00	9,980,706.52 1,996,141.30 9,982,167.12 34,937,584.92 4,991,083.56
E E		912828CM0 912828DY3	3625		09/26/05	0000	3.625	3.903	99.798	30,000,000.00	29,939,470.11
UBTOTAL (Inv	iv Type) 12 TREASURY	URY NOTES		7.118(C	(C)		2.665	3.979	99.573	222,000,000.00	221,051,049.60
41021 FNMA 4095 FNMA 40971 FNMA 41017 FNMA 40015 FNMA 4099 FNMA 41000 FNMA 4099 FNMA 4098 FNMA 4098 FNMA 4099 FNMA 4099 FNMA 4099 FNMA	THE STATE OF THE S	113369046 113369840 11369840 1	100 100 100 100 100 100 100 100 100 100	12/14/05 01/03/06 01/03/06 01/23/06 02/08/06 02/15/06 02/15/06 02/15/06 02/15/06 02/15/06 02/15/06 02/15/06 03/01/06 03/01/06	111/29/05 11/04/05 11/28/05 11/28/05 09/30/05 09/30/05 11/18/05 11/18/05 11/15/05 11/15/05 11/15/05 11/15/05 11/15/05 11/15/05 11/15/05 11/15/05 09/28/05		3.950 4.010 4.020 4.130 3.800 4.090 4.090 4.140 4.140 4.140 4.140 3.890 4.116 4.150 3.890 4.250 3.870 3.870	3.957 4.037 4.037 4.155 3.364 4.130 4.183 3.952 4.164 4.201 4.201 4.319 6.319	99.835 99.332 99.332 99.395 98.786 98.034 98.977 98.433 98.443 98.778 98.778	\$50 000 000 000 500 500 500 500 500 500	49 668 813 3 99 663 813 3 99 91 71 81 3 99 91 91 81 3 80 613 813 3 99 91 91 81 81 81 81 81 81 81 81 81 81 81 81 81

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INVSMT NO.

507,518,963.88 29,996,766.67

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41026 FEDERAL HOME LOAN DISC N 313385PY6 (Inv Type) 41 FNMA DISCOUNT NOTES NOTES NOTES NOTES

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PAGE: 2 RUN: 12/02/05 00:00:35

	BOOK VALUE	24.907.916.67	39,907,133.33	9,971,111.11	24,938,277.78	24,770,833.33	38,729,318.33	28,806,570.00	24,759,756.94	12,880,952.50	49,483,069.44	49,352,416.67	39,437,444.44	49,273,750.00	21,578,638.89		468,793,956.10	
	PAR VALUE SHARES	25.000.000.00	40,000,000.00	10,000,000.00	25,000,000.00	25,000,000.00	39,000,000.00	29,000,000.00	25,000,000.00	13,000,000.00	50,000,000.00	50,000,000.00	40,000,000.00	50,000,000.00	22,000,000.00	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	473,000,000.00	
	BOOK	99.632	99.768	99.711	99.753	99.083	99.306	99.333	99.039	99.084	98.966	98.705	98.594	98.548	98.085		99.111	
1/02	TRDNG	3.914	3.989	4.012	4.050	3.785	4.058	4.168	4.109	4.108	4.133	4.144	4.209	4.211	4.017	111111	4.072	
OF 11/30 CC# IS	CUPN	3.900	3.980	4.000	4.040	3.750	4.030	4.140	4.070	4.070	4.090	4.090	4.150	4.150	3.940	1 1 1	4.036	
AS C IS IC BAS	SAF/ PURP	000	000	000	000	000	000	000	000	000	000	000	000	000	000			
INVESTMENTS OUTSTANDING AS OF 11/30/05 MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS	PURCHASE	12/13/05 11/09/05	00 12/16/05 11/25/05	00 12/21/05 11/25/05	.00 12/21/05 11/29/05	00 12/23/05 09/26/05	01/11/06 11/10/05	01/25/06 11/28/05	00 02/03/06 11/10/05	00 02/03/06 11/14/05	00 02/08/06 11/09/05	00 03/09/06 11/15/05	00 03/17/06 11/15/05	03/21/06 11/15/05	03/24/06 09/30/05		(C)	
TMENTS OF MAJOR SETTLE	MATURITY (TICKER)	12/13/05	12/16/05	12/21/05	12/21/05	12/23/05	01/11/06	01/25/06	02/03/06	02/03/06	02/08/06	90/60/80	03/17/06	03/21/06	03/24/06		15.08%(C)	
INVES	FUND NO.	100	100	100	100	100	100	100	100	100	100	100	100	100	100		NOTES	
	CUSIP	N 3133850L3	DISC N 3133850P4	DISC N 313385QU3	N 313385QU3	N 313385QW9	N 313385RR9	DISC N 313385SF4	N 313385SQ0	DISC N 313385SQ0	DISC N 313385SV9	DISC N 313385UA2	N 313385UJ3	N 313385UN4	DISC N 313385UR5		SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	
		LOAN DISC		JOAN DISC	COAN DISC N	LOAN DISC	LOAN DISC N	LOAN DISC	LOAN DISC	LOAN DISC	LOAN DISC	LOAN DISC	LOAN DISC N	LOAN DISC N	LOAN DISC		EDERAL H	
	NO	HOME LC	HOME LC	HOME LC	HOME LC	HOME LC	HOME LC	HOME LC	HOME LC	HOME LC	HOME LC	HOME LC	HOME LC	HOME LC	HOME LC		43 F	
	DESCRIPTION	FEDERAL HO		FEDERAL H	FEDERAL H	FEDERAL H	FEDERAL H	FEDERAL H	FEDERAL H	FEDERAL HO	FEDERAL H	FEDERAL HO	FEDERAL H	FEDERAL HO	FEDERAL HO		v Type	
																	T (In	
	NVSMT NO.	40974	41015	41016	41022	40891	40976	41019	40977	40981	40972	40989	40990	40991	40919		BTOTA	
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49,882,691.67	24,760,416.67	49,525,000.00	49,624,986.11	49,615,611.11	49,620,333.33	11,883,975.00	19,809,133.33	24,769,093.75	41,376,930.00	14,730,766.67	4,903,500.00	49,252,111.11	6,811,122.50	446,565,671.25		49,623,305,56	49,677,208.33	24,966,833.33	49,816,666.67	49,888,333.33	49,882,750.00	49,846,625.00	24,923,312.50	33,738,200.00	24,824,125.00
50,000,000.00	25,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	12,000,000.00	20,000,000.00	25,000,000.00	42,000,000.00	15,000,000.00	5,000,000.00	50,000,000.00	7,000,000.00	451,000,000.00		50,000,000.00	50,000,000.00	25,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	25,000,000.00	34,000,000.00	25,000,000.00
99.765	99.042	99.050	99.250	99.231	99.241	99.033	99.046	96.076	98.517	98.205	98.070	98.504	97.302	99.017	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	99.247	99.354	99.867	99.633	777.66	99.766	99.693	99.693	99.230	99.297
4.031	3.786	3.836	4.060	4.102	4.111	4.135	4.129	4.143	3.928	4.012	3.936	4.304	3.977	4.047	1 1 1 1 1	3.849	3.835	3.985	4.015	4.029	4.029	4.103	4.103	3.991	4.048
4.022	3.750	3.800	4.030	4.070	4.080	4.095	4.090	4.105	3.870	3.940	3.860	4.240	3.870	4.008	1 1	3.820	3.810	3.980	4.000	4.020	4.020	4.090	4.090	3.960	4.020
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100 12/20/05 11/29/05	100 12/27/05 09/26/05	100 12/27/05 09/28/05	100 01/10/06 11/04/05	100 01/23/06 11/16/05	100 01/24/06 11/18/05	100 02/07/06 11/14/05	100 02/07/06 11/15/05	100 02/07/06 11/18/05	100 02/14/06 09/29/05	100 03/13/06 09/30/05	2616 03/21/06 09/22/05	100 04/04/06 11/28/05	3625 05/31/06 09/22/05	14.36%(C)		100 12/02/05 09/22/05	100 12/05/05 10/05/05	100 12/05/05 11/23/05	100 12/13/05 11/10/05	100 12/15/05 11/25/05	100 12/16/05 11/25/05	100 12/20/05 11/23/05	100 12/20/05 11/23/05	100 12/27/05 10/18/05	100 12/27/05 10/25/05
3133970T1	313397RA1	313397RA1	313397RQ6	313397SD4	313397SE2	313397SU6	313397506	313397506	313397TB7	313397UE9	313397UN9	313397VC2	RP DI 313397XM8	ISCOUNT NOTES		0660P0Z22	9497F0Z54	0660P0255	9497F0ZD7	9497F0ZF2	9497F0ZG0	0660P0ZL0	0660P0ZL0	0660P0ZT3	0660P0ZT3
FMC DISCOUNT	0892 FMC DISCOUNT NOTES	0905 FMC DISCOUNT NOTES	0966 FMC DISCOUNT NOTES	0997 FMC DISCOUNT NOTES	1001 FMC DISCOUNT NOTES		0994 FMC DISCOUNT NOTES	1002 FMC DISCOUNT NOTES	0912 FMC DISCOUNT NOTES		0879 FMC DISCOUNT NOTES	1020 FMC DISCOUNT NOTES	10878 FEDL HOME LN MTG CORP	BTOTAL (Inv Type) 44 FMC DISCOUNT NOTES		0881 BOA CP		1006 BOA CP	WFB	WFB	WFB			0944 BOA CP	10952 BOA CP
d,	4	4	4	4	4	4	ø	4	4	4ª	4	4	Ø.	BT		4	4	Q.	4	A.	<p.< td=""><td>42</td><td>S.</td><td>egr.</td><td>Ø.</td></p.<>	42	S.	egr.	Ø.

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. RUN: 1	PAR VALUE SHARES	50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	784,000,000.00	50,000,000.00 50,000,000.00 25,000,000.00 35,000,000.00 45,000,000.00 50,000,000.00	100.000 305,000,000.00 305,000,000.00 100.000
4 4 8 7	BOOK	98.966 99.297 99.280 98.948 98.910 98.910	99.293	100.000 100.000 100.000 100.000 100.000	4.081 100.000 3.800 100.000 3.400 100.000 3.400 100.000 4.031 89.297
ANCIS 554- 0RY 30/05	TRDNG	4.001 4.179 4.210 4.220 4.221 4.221 4.221	4.083	4.030 4.040 4.040 4.100 4.120 4.120	3.800
FRAN 15-59 NTOR F11/30/C	CUPN	3.960 4.150 4.160 4.175 4.175 4.175 4.175	4.054	4.030 4.040 4.030 4.100 4.120 4.120	4.081
A N F R 4 1 5 - N V E N T 3 AS OF 11/1 IS ICC#	SAF/ PURP	00000		00000	05 000 05 000 FIXED
C O U W T Y O F S A W F R N N I E L D A L Y 4 15 - N V E S T M E W T I N V E N T INVESTMENTS OUTSTANDING AS OF 11/1 RAJOR SORT KEY IS I CC# SETTLEMENT DATE BASIS	PURCHASE	01/06/06 10/04/05 01/10/06 11/10/05 01/11/06 11/10/05 02/01/06 11/02/05 02/03/06 11/04/05 02/06/06 11/04/05 02/06/06 11/04/05 02/106/06 11/04/05	18 (C)	000 12/14/05 11/14/05 100 12/14/05 11/22/05 100 12/15/05 11/14/05 100 01/09/06 11/15/05 100 01/09/06 11/18/05 100 01/10/06 11/18/05	
ANIEL I INVESTMENTS INVESTMENTS MAJOR	MATURITY (TICKER)	01/06/06 01/10/06 01/17/06 02/01/06 02/06/06 02/06/06	25.04%(C)	12/14/05 12/15/05 12/15/05 01/03/06 01/09/06 01/10/06	9.81%(C) 07/16/06 07/16 11/02/06 11/02 .01%(C) ASSETS
DANIEL INVESTMENT	FUND NO.	100 100 100 100 100 100 100		100 100 100 100 100 100	100
MR. DANIEL INVESTMENT INVESTMENT SET	CUSIP	0660P1A68 4662J1AA8 0660P1AH4 4662J1B17 0660P1B34 0660P1B67 0660P1B67	PAPER DISC	9497P4GA5 9497P4HR7 9497P4GB3 9497P4GG2 9497P4GH0 9497P4GX5	C.D.'S
SIRPT)	INVSMT NO DESCRIPTION	A 40923 BDA CP A 4099 NFB CP A 4099 WFB CP A 40964 CP MORGAN CHASE CP A 40967 BOA CP A 40967 BOA CP A 40969 BOA CP A 40969 BOA CP		A 40964 WFB CD A 4095 WFB CD A 4095 WFB CD A 4095 WFB CD A 4000 WFB CD A 41004 WFB CD	SUBTOTAL (INV Type) 91 NECOTIABLE C.D.'S 40800 PUBLIC TIME DEPOSIT A 40973 MISSION AREA FED CR SUBTOTAL (INV Type) 1010 PUBLIC TIME DEPOSIT



PAGE: 12/02/05 00:00:35	BOOK VALUE	1 1 1 1	200,000.00
	PAR VALUE SHARES) 	200,000.00
FRANCISCO 15-554-4487 NTORY F11/30/05	BOOK	3.800 3.800 100.000 3.000 3.000 100.000	3.400 3.400 100.000
N C I S 4 - R Y 1/05	TRDNG	3.800	3.400
FRA 15-5 NTO F11/30 NK	CUPN	3.800	3.400
ITYOPFSANF IDALY 41 ITMENT INVEN NATS OUTSTANDING AS OF SETTLEMENT DATE BASIS	CHASE SAF/	16/05 000	FIXED
CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448 INVESTEMBYT IN VENTORY INVESTEMBY OFFENDATION AS OF 11/30/05 WAJOR SORT KRY IS BASK SETTLEMBKY DATE BASK	MATURITY PURCHASE SAF/ CUPN TRDNG (TICKER) DATE PURP RATE YIELD	100 07716/06 07/16/05 000 3.800 3.800 100.000 100 11/02/06 11/02/05 000 3.000 3.000 100.000	100.00%(C) REPORT TOTALS ASSETS
DANI INVES	FUND 1	100	
M R .	CUSIP		NEW YORK
	DESCRIPTION	A 40800 PUBLIC TIME DEPOSIT A 40973 MISSION AREA FED CR	SUBTOTAL (Bank Code) 19 BANK OF NEW YORK
(SIRPT)	INVSMT NO.	A 40800 A 40973	SUBTOTAL



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO MR, DANIEL DALY 415-554-4487 DEFALTRANSACTION REPORT - FIXED INCOME 11/01/05 TO 11/30/08

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PAR VALUE ORIGINAL FACE 50,000,000,000.00 -50,000,000.00 -60,000,000.00	40 % 1 8 4 8 4 4 8 4 8 4 8 8 4 8 8 4 8 4 8 4	MAT 3 660 MAT 3 770 MAT 3	FUNDS: 000100 0001	SETTLE TAN COULON DAYS THAN THE TAN THAN THAN THAN THAN THAN THAN THAN		PAR VALUE BOOK VALUE (INTEREST) (GAIN)/LOSS SINAL FACE PREM / (DISC) AMORT/(ACCRET) SETTLEMENT	100,000.00 -49,215,896.00 -784,104.00 50.000.000.00	-49,215,896.00 -784,104.00	-49,215,896.00 -784,104.00	50,000,000.00 -49,215,896.00 -784,104.00	-39.519.444.44	-49 547 527 78	-49.448.472.22	-49,532,333.33		-33 722 503 33		000,000.00 -44,623,875.00 -376,125.00 45.000.000.00	-50,000,000.00 -50,000,000.00 -207,777.78	-50,000,000.00 -188,500.00	50.000.000.00 -50.000.000.00 -187.500.00		-29,889,616.6/	000,000.00 -49,732,994.44 -267,005.56 50.000.000.00	-50,000,000.00 -49,808,944.44 -191,055.56	-45,000,000.00 -178,600.00	-50,000,000.00 -50,000,000.00 -198,444.44 50.198,444.44	000,000.00 -39,738,900.00 -261,100.00	
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CITY/COUNTY OF SAN FRANCISCO HR. DANIEL DALY DEPAIL TRANSACTION REPORT __FIXED INCOME

Column C	* ACTIVE	E TRANSACTIONS *	Σ	œ	D A N I DETAIL	A N I E L D A L Y DETAIL TRANSACTION REPORT 11/01/05 TO 11. SETTLEMENT DATE FUNDS: 000100, (L Y ON REPOR' 5 TO 1: ENT DATE 000100,	3A 00	4 1 5 - 5 5 4 - 4 - FIXED INCOME 0/05 SIS	2	RUN: 12/02/05	PAGE: 2 2/05 00:00:33
910 WEB CD 911 TREASURY BILLS 912 11/02/05 11/02/05 913 TREASURY BILLS 913 11/02/05 11/02/05 914 TREASURY BILLS 915 11/02/05 11/02/05 915 TREASURY BILLS 915 11/02/05 11/02/05 917 TREASURY BILLS 916 11/02/05 11/02/05 917 TREASURY BILLS 917 TREASURY BILLS 918 TREASURY BILLS 919 11/02/05 11/02/05 917 TREASURY BILLS 919 TREASURY BILLS 919 11/02/05 11/02/05 917 TREASURY BILLS 919 TREASURY BILLS 919 TREASURY BILLS 910 TREASURY BI	INV #	DESCRIPTION/POOL#	BANK				TYP Y	COUPON	PAR VALUE ORIGINAL FACE	BOOK PREM /	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
913 TERSAURY BILLS 914 11/102/05 1/202/05	40909	E E	0	A 1	11/02/05			3 770	-50 000 000 00		-183 263 89	
991 TREASURY BILLS 12 / 10 / 25 11 / 25 / 5 / 5 11 / 25 / 5 / 5 25 / 5 / 5 / 5 / 5 / 5 / 5 / 5 / 5 / 5	amy	N I	1	#	12/01/05			3.770	000000000000000000000000000000000000000		000000000000000000000000000000000000000	50,183,263.89
991 FREASURY BILLS 19 40 112/02/05 11/25/05 MAT 3 1275 - 50,000,000 0.0 -49,745,277.78	40910	WFB	19	41	11/02/05			3.770	-50,000,000.00		-178,027.78	178 600 70
1914 FINAA DISCOUNT NOTES 19 911/18/05 11/18/05	40913	TREASURY	1.9	40				3.275	-50,000,000.00			10,110,027.70
191 T NOTE (98.25) 19 (12/04/05) 11/35/05 11/35/	40914	FINA DISCOUNT NOTES	19					3.292	-50,000,000.00		-247,722.22	50,000,000.00
192 T NOTE (98.25) 19 05/10/106 11/15/06 BY 2 000 000 000 000 000 000 000 000 000	40921	T NOTE (98	1.9		12/01/05			3.658		-385.869.57	-114,130,43	50,000,000.00
11/15/05 11/15/05	amy		11/1	15/05				4.033				500,000.00
123,6 WFB CP 121,115/05 11/15/05 MAT 31,807 -28,000,000.00 -27,876,193.33 -123,806.67 12/01/05 11/15/05 MAT 31,807 -28,000,000.00 -27,876,193.33 -123,806.67 12/01/05 11/15/05 11/15/05 MAT 31,840 -50,000,000.00 -50,000,000.00 -24,00	40922 amy	T NOTE (98	11/1	15/05				4.033		-38,586.96	-11,413.04	50,000.00
1922 FEDERAL HOME LOAN DISC 19 11/10/105 11/15/05 11/15/05 11/10/105 11/15/05 11/10/105 11/10/	40924	WFB	19		11/15/05			3.790			-123,806.67	4
1926 PEDERAL HOME LOAN DISC 19 11/10/05 11/16/05 15 15 15 15 15 15 15	40925	WFB	19	41	11/15/05			3.840	-50.000.000.00		-224.000.00	28,000,000.00
12/01/20 11/17/05 11/	amy				12/01/05			3.840				50,224,000.00
1929 FEDERAL HOWE LOAN DISC 19 8711/15/05 INAT 3 665 20,000,000.00 -19,916,861.11 -83,138.89 12/10/10/10/11/15/05 INAT 3 665 20,000,000.00 -24,897,083.33 -102,916.67 11/15/05 INAT 3 866 249,000,000.00 -24,897,083.33 -102,916.67 11/15/05 INAT 3 860 25,000,000.00 -24,897,083.33 -102,916.67 11/15/05 INAT 3 860 25,000,000.00 -24,897,083.33 -102,916.67 11/15/05 INAT 3 860 25,000,000.00 -24,907,550.00 22,500.00 20,939 END DISCOUNT NOTES 19 40 11/15/05 INAT 3 862 13,000,000.00 -24,907,500.00 22,500.00 20,939 END DISCOUNT NOTES 19 40 11/15/05 INAT 3 862 13,000,000.00 -24,907,500.00 22,500.00 20,939 END DISCOUNT NOTES 19 40 11/15/05 INAT 3 862 13,000,000.00 -24,907,500.00 22,500.00 22,500.00 23,939 END DISCOUNT NOTES 19 40 11/15/05 INAT 3 862 13,000,000.00 -24,907,500.00 24,897,133.33 102,666.67 12/01/05 INAT 3 862 13,000,000.00 -24,897,133.33 102,666.67 12/01/05 INAT 3 862 13,000,000.00 -24,897,133.33 102,666.67 12/01/05 INAT 3 862 13,000,000.00 -24,897,133.33 102,666.67 12/01/05 INAT 3 862 13,000,000.00 -24,897,137.79 1146,222.22 12/01/05 INAT 3 862 13,000,000.00 -24,897,777.78 1146,222.22 12/01/05 INAT 3 862 13,000,000.00 -24,848,722.22 1146,222.22 112/01/05 INAT 3 862 13,000,000.00 -24,848,722.22 112/277.78 112/01/05 INAT 4 862 112/01/05 INAT 4 862 12/01/05 IN	40926 amv	HOME LOAN	13	.00	12/01/05	., .		3.643	-30,000,000.00		-108,900.00	30.000.000.00
932 WEB CP 11/15/05 11/15/06 4 11/15/06 5 14/15/06 5 15/06 0.00 -24,697,083.33 -102,916.67 11/15/06 11/15/06 5 15/06 0.00 -24,697,083.33 -102,916.67 11/15/06 11/15/0	40928	FEDERAL HOME LOAN	19	87	11/15/05			3.650			-83,138.89	
100 US BANK CP	amy 40929	WFB	19	41	12/01/05		MAT	3.665	-25,000,000.00			20,000,000.00
332 FINAS DISCOURT NOTES 19 44 1172/979 1172/97 1172/9	amy		4			-		3.816				25,000,000.00
991 FWEA DISCOUNT NOTES 19 40 11/15/05 11/15/05 MAT 31/10 -35,000,000.00 -34,681,291.67 -118,708.33 -112/10/10/15/05 MAT 31/10 -25,000,000.00 -24,907,500.00 -29,500.00 -20,907,500.00 -24	40930 amv	BANK	5	4.4			MAT	3.860	-49,000,000.00	-48,742,559.	-257,440.56	49 000 000 00
932 FINEA DISCOUNT NOTES 10.11/18/05 11/18/05 3.701 3.701 25.000.000.00 -24.907.500.00 -22.500.00 17.001/18/05 11/18/05	40931	FNMA DISCOUNT NOTES	1.9	40				3.700	-35,000,000.00		-118,708.33	
1710/10/10 1711/10/00 171	40932	FNMA	1 9	4.0				3.713	25 000 000 000		92 500 00	35,000,000.00
3935 WER CP 19 411/14/05 11/14/05 MAT 3.850 -35,000,000.00 -34,691,451.39 -108,548.61 12/01/05 11/14/05 MAT 3.850 -35,000,000.00 -39,691,333.33 -108,548.61 12/01/05 11/14/05 MAT 3.850 -30,000,000.00 -39,691,333.33 -102,666.67 12/01/05 11/14/05 MAT 3.70 -50,000,000.00 -49,851,777.78 -146,222.22 12/01/05 11/14/05 MAT 3.71 -0.50,000,000.00 -49,853,777.78 -146,222.22 12/01/05 11/14/05 MAT 3.70 -50,000,000.00 -49,853,777.78 -146,222.22 12/01/05 11/14/05 MAT 3.70 -50,000,000.00 -49,853,777.78 -146,222.22 12/01/05 11/14/05 MAT 3.70 -50,000,000.00 -49,863,777.78 -146,222.22 12/01/05 11/14/05 MAT 3.90 -50,000,000.00 -49,848,722.22 -151,277.78 12/01/05 11/14/05 MAT 3.751 -20,000,000.00 -49,848,722.22 -151,277.78 12/01/05 11/14/05 MAT 3.751 -20,000,000.00 -21,938,290.00 -61,710.00	amy		1	,				3.714				25,000,000.00
993 WEB CP 12/01/05 11/18/05 MAT 31865 -30,000,000.00 -29,897,333.33 -102,666.67 71/18/05 MAT 31865 -30,000,000.00 -29,897,333.33 -102,666.67 71/18/05 MAT 31.66 -50,000,000.00 -29,897,777.78 16,222.22 12/01/05 11/18/05 MAT 31.70 1 0.000,000.00 -29,853,777.78 166,222.22 12/01/05 11/18/05 MAT 31.70 1 0.000,000.00 -29,853,777.78 166,222.22 12/01/05 11/18/05 MAT 31.70 1 0.000,000.00 -29,848,777.78 166,222.22 12/01/05 11/18/05 MAT 31.70 1 0.000,000.00 -29,848,777.79 166,222.22 12/01/05 11/18/05 MAT 31.70 1 0.000,000.00 -29,848,777.79 116,222.22 12/01/05 11/18/05 MAT 31.89 -50,000,000.00 -24,848,722.22 1-15,277.79 12/01/05 11/18/05 MAT 31.89 -50,000,000.00 -24,848,722.22 1-15,277.79 11/18/05 MAT 31.89 -50,000,000.00 -21,938,290.00 -61,710.00 -61,710.00	40934 amy		6 1	41	11/15/05			3.850	-35,000,000.00	-34,891,451		35,000,000.00
9337 FMC DISCOUNT NOTES 19 40.17/41/09 11/14/06 Mar 3:06 50,000,000.00 -49,653,777.78 -146,222.22 22 41/14/10 11/14/06 Mar 3:06 50,000,000.00 -49,653,777.78 -146,222.22 22 41/14/05 Mar 3:06 50,000,000.00 -49,653,777.78 -146,222.22 22 12/41/05 11/14/05 Mar 3:06 50,000,000.00 -49,653,777.78 -146,222.22 12/41/05 11/14/05 Mar 3:06 50,000,000.00 -49,645,722.22 -146,222.22 12/41/05 11/14/05 Mar 3:06 50,000,000.00 -49,646,722.22 -151,277.78 1890 AC	40935	WFB	1.9	4.1				3.850	-30,000,000.00		-102,666.67	00000000
17.04/05 17.04/05 17.05	40937	FMC DISCOUNT	1.9	40				3.760	-50,000,000.00		-146,222.22	20, 000, 000, 000
17.00/105 17.0	amy 40938	FMC DISCOUNT	0	40				3.771	-50 000 000 00		-146 222 22	50,000,000.00
12/01/05 11/15/05 MAT 3.771 (56. 56.)000,000.00 -49.855,777.78 1.16.222.22 12/01/05 11/15/05 MAT 3.771 (56. 56.)000,000.00 -49.864,722.22 12.00 12/01/05 11/15/05 MAT 3.999 -50,000,000.00 -49.864,722.22 1-15,277.78 12/01/05 11/15/05 MAT 3.999 -50,000,000.00 -49.864,722.22 1-15,277.78 19.40 11/15/05 11/15/05 MAT 3.999 -50,000,000.00 -49.864,722.22 1-15,277.78 12/01/05 11/15/05 MAT 3.999 -50,000,000.00 -49.864,722.22 1-15,277.78 12/01/05 11/15/05 MAT 3.792 0.00 10.00 -21,938,290.00 -51,710.00 12/01/05 11/14/05 MAT 3.751 1.00 10.00 121,938,290.00 -51,710.00	amy		1	,				3.771			0 0 0 0	50,000,000.00
9940 BOA CP 19 40 11/15/05 11/15/05 MAT 31 899 -50,000,000.00 -49,848,722.22 -151,277.78 12.70 11/15/05 11/15/05 31 899 -50,000,000.00 -49,848,722.22 -151,277.78 12.00 11/15/05 MAT 31.899 -50,000,000.00 -49,848,722.22 -151,277.78 12.00 1042 FEDL HOME LOAN BK CONS 19 40 11/14/05 MAT 37.90 -20,000,000.00 -21,938,290.00 -61,710.00 12/01/05 11/14/05 MAT 37.51 -22,000,000.00 -21,938,290.00 -61,710.00 12/01/05 11/14/05 MAT 37.51 -22,000,000.00 -21,938,290.00 -61,710.00	40939 amy	FMC DISCOUNT	19	40				3.760	-50,000,000.00			50,000,000.00
9941 BOA CP 19 40 11/15/05 MAT 3.990 -50,000,000.00 -49,848,722.22 -151,277.78 1.892 PEDL HOME LOAN BK CONS 19 40 11/14/05 MAT 3.790 -22,000,000.00 -21,938,290.00 -61,710.00 12/01/05 11/14/05 MAT 3.751	40940	BOA	1.9	40				3,890	-50,000,000.00		-151,277.78	000000000000000000000000000000000000000
0942 FEDL HOME LOAN BK CONS 19 4011/14/05 MAT 3.744 -22,000,000.00 -21,938,290.00 -61,710.00 12/01/05 11/14/05 MAT 3.751	40941	BOA	1.9	4.0				3.8902	-50,000,000.00		-151,277.78	20,000,000.00
12/01/05 11/14/05 3.751	amy 40942	FEDL HOME LOAN BK	1.9	40				3.902	-22.000.000.00	-21 938 290 00	-61.710.00	50,000,000.00
	amy							3.751				22,000,000.00



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 4 15-54-4487 DETALI TRANSACTION REPORT - FIXED INCOME

TYRADE TYN TYNADE TYN 11/15/05 NAT 11/16/05 NAT 11/16/05 SALE	11/01/05 TO 11/30/05 SETTLEMENT DATE BASIS FUNDS: 000100, 001001		NON: 12/02/03	
18C 19 40 11/15/05 11	XN COUPON PAR VALUE YP YIELD ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
100 100	AT 3.740 -15,000,000.00	00 -14,959,483.33	-40,516.67	
180	3.750			15,000,000.00
15C 19 40 10.75 / 10.7	AT 3.780 -14,000,000.00	00 -13,960,310.00	-39,690.00	14 000 000 00
18C 19 4 11.11.18.05 11.11.18.05 18C 19 4 12.01.05 11.11.18.05 18C 19 12.01.05 11.11.18.05 19 71.10.05 11.11.18.05 19 71.10.05 11.10.05 19 4 12.01.05 11.11.05.05 19 4 12.01.05 11.11.05.05 19 4 12.01.05 11.11.05.05 19 4 12.01.05 11.11.05.05 19 4 12.01.05 11.05.05 19 4 12.01.05 11.05.05 19 4 12.01.05 11.05.05 19 4 12.01.05 11.05.05 19 4 12.01.05 11.05.05 19 4 12.01.05 11.05.05 19 4 12.01.05 11.05.05 19 4 11.03.05 11.02.05 19 4 11.03.05 11.03.05 19 4 11.03.05 11.03.05 19 4 11.03.05 11.03.05 19 4 11.03.05 11.03.05 19 4 11.03.05 11.03.05 19 4 11.03.05 11.03.05 19 4 11.03.05 11.03.05 19 4 11.03.05 11.03.05 19 4 11.03.05 11.03.05 19 4 11.03.05 11.03.05 19 6 11.03.05 11.03.05 19 7 10.03.05 11.03.05 10 7 10.03.05 11.03.05 10 7 10.03.05 11.03.05 10 7 10.03.05 11.03.05 10 7 10.03.05 11.03.05		-44,	-112,200.00	212.50
185 19 40 11/18/05 11	3.750	116,875.00	4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	44,995,112.50
18C 19 40 11/18/05 11	3.810			50,000,000.00
19 87 12.00.00 11.00.00 19 41 11.00.00 11.00.00 19 41 11.00.00 11.00.00 19 40 11.20.00 11.00.00 19 40 11.20.00 11.00.00 19 40 11.20.00 11.00.00 19 40 11.20.00 11.00.00 19 40 11.00.00 11.00.00 19 40 11.00.00 11.00.00 19 40 11.00.00 11.00.00 19 40 11.00.00 11.00.00 19 40 11.00.00 11.00.00 19 40 11.00.00 11.00.00 19 40 11.20.00 11.00.00 19 40 11.20.00 11.00.00 19 40 11.20.00 11.00.00 19 40 11.20.00 11.20.00 10 40 11.20.00 11.20.00 10 40 11.20.00 11.20.00 10 40 11.20.00 11.20.00	DAT 3.800 -45,000,000.00	00 -44,886,000.00	-114,000.00	960 000
10 11/10/10/10 11/10/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10 11/10/10/10/10/10/10/10/10/10/10/10/10/1		00 -49 922 083 33	-77 916 67	40,000,000.00
19 87 11/10/06 11/10/	3.746		0.010	50,000,000.00
19 4 11/10/00 11/10/0		00 -49,922,083.33	-77,916.67	000
10	3.746	79 195 391 67	-103 708 33	50,000,000.00
19 40 117.25/05 117.25/05 117.25/06 117.25/06 117.25/06 117.25/06 117.25/06 117.25/06 117.25/06 117.25/06 117.25/06 117.25/06 117.25/06 117.25/06 117.05/17.05 117.07/06 117.07/06 117.07/06 117.07/06 117.07/06 117.07/06 117.07/06 117.07/06 117.07/06 117.07/06 117.07/06 117.07/06 117.07/06 117.25/	3.938			50,000,000.00
19 412.0105 11.25.08 10 10.04405 11.04405 19 40.11.04005 19 40.11.07005 19 76.02.01006 11.03005 19 76.02.01006 19 76.02.01006 10 76.02		00 -24,929,027.78	-70,972.22	
19 40 1100 00 00 00 00 00 00 00 00 00 00 00	3.660	000 000 000	000000	25,000,000.00
19 40 111/10/05 110/07/05 19 40 111/10/05 110/07/05 19 40 111/29/05 110/07/05 19 40 111/29/05 110/07/05 19 40 11/29/05 110/07/05 19 40 11/29/05 110/07/05 19 40 11/29/05 110/07/05 19 41 11/29/05 110/07/05 19 41 11/29/05 110/07/05 19 41 11/29/05 110/07/05 19 41 11/29/05 110/02/05 19 40 11/03/05 110/02/05	3.803		00.000.00	40.000.000.00
19 411/08/05 11/07/05 19 411/08/05 11/07/05 19 411/08/05 11/07/05 40 11/08/05 11/07/05 19 40 11/29/05 11/08/05 19 40 11/29/05 11/08/05 19 40 11/29/05 11/08/05 19 411/28/05 11/08/05 19 411/28/05 11/08/05 19 411/28/05 11/08/05 19 411/28/05 11/08/05 19 411/28/05 11/08/05 19 411/28/05 11/08/05 19 411/28/05 11/08/05 19 76 02/04/06 11/28/05 19 76 02/04/06 11/28/05 19 76 02/04/06 11/28/05 19 76 02/04/06 11/28/05 19 76 02/04/06 11/28/05 19 76 02/04/06 11/28/05 19 76 02/04/06 11/28/05 19 76 02/04/06 11/28/05 19 76 02/04/06 11/28/05 19 76 02/04/06 11/28/05 19 76 02/04/06 11/28/05 19 76 02/04/06 11/28/05 19 76 02/04/06 11/28/05 19 76 02/04/06 11/28/05 19 76 02/04/06 11/08/06 11/08/06 19 76 02/04/06 11/08/06 11/08/06 11/08/06 11/08/06 11/08/06 19 76 02/04/06 11/08/06 11/08/06 11/08/06 11/08/06 11/08/06 11/08/06 11/08/06 11/08/06 11/08/06 11/08/06 11/08/06 11/08/06 11/08		-49,9	-32,277.78	1,354.17
19 40 1170/05 11/07/05 19 40 1170/05 11/07/05 40 1170/05 1170/05 40 1170/05 1170/05 40 1170/05 1170/05 40 1170/05 1170/05 41 1170/05 1170/05 41 1170/05 1170/06 41 1170/05 1170/06 41 1170/05 1170/06 41 1170/05 1170/06 41 1170/06 1170/06	3.323		9	49,984,812.50
19 40 11/29/05 11/01/05 40 11/01/05 11/01/05 11 04 11/29/05 11/01/05 40 11/29/05 11/01/05 41 11/03/05 11/02/05 41 11/03/05 11/03/05 41 11/03/05	ALE 3.320 -15,000,000.00	13 833 33	-9,683.33	14.995.443.75
4 11/03/05 11/01/05 40 12/01/05 11/29/05 19 40 11/29/05 11/29/05 40 11/29/05 11/29/05 41 12/01/05 11/29/05 41 12/01/05 11/29/05 41 12/05/05 11/29/05 41 12/05/05 11/22/05 41 12/05/05 11/25/05 41 12/35/05 11/25/05 41 12/35/05 41 12/35/05 11/25/05 41 12/35/05 41 12/35/05 4		49,8		
12/01/05 11/29/05	3.967			-49,846,194.44
19 40 11/29/05 11/01/05 40 11/01/05 11/01/05 11 41 11/21/05 11/02/05 41 11/03/05 11/02/05 41 11/22/05 11/02/05 41 11/25/05 11/02/05 41 11/25/05 41 11/25/05	AT 3.955 -50,000,000.00	00 -49,846,194.44	-153,805.56	50 000 000 00
4 11/03/05 11/01/05 40 11/05/105 11/29/05 11 11/22/05 11/02/05 41 11/03/05 11/02/05 41 11/03/05 11/02/05 19 4111/25/05 11/02/05 41 11/03/05 11/02/05 41 11/03/05 11/02/05 41 11/03/05 11/02/05 19 76 02/01/06 11/25/05 19 76 02/01/06 11/25/05		49		
19 411/22/05 11/29/05 41 11/22/05 11/02/05 41 11/03/05 11/03/05	3.967	-153,805.56	2752 006 55	-49,846,194.44
19 4111/22/05 11/02/05 41 11/02/05 11/02/05 12/01/05 11/22/05 11/02/05 11/02/05 41 11/02/05 41 12/02/05 19 76 02/01/06 11/02/05 19 76 02/01/06 11/02/05 19 40 11/03/05 11/02/05	3.967			50,000,000.00
11/03/05 11/02/05 41/04/05 11/22/05 19 411/25/05 11/02/05 41/03/05 11/02/05 41/03/05 11/25/05 19 76 02/01/06 11/25/05 11/03/05 11/02/05 19 40 01/03/06 11/02/05		00 20,000,000.00		
19 4117.25/05 19 4117.25/05 11/02/05 11/03/05 11/02/05 41 7/02/05 12/01/05 11/25/05 19 76 02/01/05 11/25/05 19 40 11/03/05 11/25/05 19 40 11/03/05 11/02/05	4.020	000 000 03- 00	27 272 111	-50,000,000.00
19 41 11/25/05 11/02/05 41 11/03/05 11/02/05 19 76 02/01/06 11/02/05 19 40 01/03/06 11/02/05 19 40 01/03/06 11/02/05	4.020		0.000,111	50,111,666.67
11/03/05 11/02/05 41 11/25/05 12/01/05 11/25/05 19 76 02/01/06 11/02/05 11/03/05 11/02/05 19 40 01/03/06 11/02/05	4	00.000,000.00		
12/01/05 11/25/05 19 76 02/01/06 11/02/05 11/03/05 11/02/05 19 40 01/03/06 11/04/05	4.020 ar 4.020 -50.000.000.00	00 -50 000 000 00	-128.416.67	-50,000,000.00
19 76 02/01/06 11/02/05 11/03/05 11/02/05 19 40 01/03/06 11/04/05	4.020			50,128,416.67
19 40 01/03/06 11/04/05		00 49,474,222.22		000 474 04
	4.204 IIRC 4.010 50.000.000.00	9.0		77.777,414,64-
11/08/05 11/04/05	4.037			-49,665,833.33



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 DETAIL TRANSACTION REPORT - FIXED INCOME 11/1/105 no 11/31/05

* ACTIVE TRANSACTIONS *

00:00:33	GAIN)/LOSS SETTLEMENT	49 624 986 11		-49,472;326.39		49,454,930.56	49.365.680.56	20 727 465 28	0	-49,653,833.33	-49 483 069 44		-24,907,916.67	24,833,750.00	0	-38,729,318.33	.24.759.756.94		-49,648,402.78	-49.816.666.67		-24,994,607.67	-12,880,952.50		-11,883,975.00	.25,000,000.00		50,000,000.00	-49,655,138.89	24 75.0 5.76 30		-9,884,523.33	-49,389,027.78
	(G	-49 6	1	-49,4		-49,4	-49.3	- 24 7	1 1 2	-49,6	49.4		-24,9	-24,8	0	-38,7	-24.7		-49,6	-49		-24,9	-12,8		-11,8	-25,0		-50,0	9,65-	0.40		-9,8	-49,3
RUN: 12/02/05	(INTEREST) AMORT/ (ACCRET)																																
	BOOK VALUE PREM / (DISC)	49,624,986.11	49,472,326.39	-527,673.61	49,454,930.56	-545,069.44	49,365,680.56	24,727,465.28	49,653,833.33	-346,166.67	49,483,069.44	24,907,916.67	-92,083.33	-166,250.00	38,729,318.33	-270,681.67	-240.243.06	49,648,402.78	-351,597.22	49,816,666.67 -183,333,33	24,994,607.67	-5,392.33	-119,047.50	11,883,975.00	-116,025.00	000000000000000000000000000000000000000	50,000,000.00	A9 655 138 89	-344,861.11	24,758,576.39	9,884,523.33	-115,476.67	49,389,027.78
05 01	PAR VALUE ORIGINAL FACE	50,000,000.00	50,000,000.00		50,000,000.00		50,000,000.00	25,000,000.00	50,000,000.00		50,000,000.00	25,000,000.00	25 000 000 00	000000000000000000000000000000000000000	39,000,000.00	00 000 000 30		50,000,000.00	4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	20,000,000.00	25,000,000.00	0000000	13,000,000.00	12,000,000.00	25 000 000 00	000000000000000000000000000000000000000	50,000,000.00	20 000 000 00		25,000,000.00	10,000,000.00		50,000,000.00
11/01/05 TO 11/30/05 SETTLEMENT DATE BASIS FUNDS: 000100, 001001	TYP YIELD	4.030	4.175	4.220	4.175	4	4.244	4.175	4 4	4	4.090	. ω	3.914	3.825	4.	4.058	4.109	4.150	4.	4.000	3.625	4.506	4.108	4.095	4.135	4.030	4.030	4.030	3.847	4.090	4.116	4.164	4.201
NT DATE	TYP Y	PURC	PURC		PURC		PURC	PURC	PURC		PURC	PURC	Dana	7 OWG	PURC	Dillo		PURC		PURC	PURC	0	FORCE	PURC	Odila	T OWN	PURC	DITRO		PURC	PURC		PURC
11/01/05 SETTLEMEN FUNDS: 0	TRADE/ SETTLE	11/04/05	11/04/05	11/04/05	11/04/05	11/04/05	11/04/05	11/04/05	11/09/05	11/09/05	11/09/05	11/09/05	11/09/05	11/10/05	11/10/05	11/10/05	11/10/05	11/10/05	11/10/05	11/10/05	11/14/05	11/14/05	11/14/05	11/14/05	11/14/05	11/14/05	11/14/05	11/14/05	11/15/05	11/15/05	11/15/05	11/15/05	11/15/05
	MATURITY / ENTRY	01/10/06					02/21/06		01/10/06	11/08/05	02/08/06	12/13/05	11/10/05	11/10/05		11/10/05		01/10/06	11/10/05	11/10/05	06/30/07	11/15/05	11/15/05	02/01/06	11/15/05		12/14/05	11/15/05		02/08/06			03/01/06
	BROK	40	40		40		40	40	87		83	89	40	ş	83	4		76	:	1.5	4.0		ř	40	11	ř	41	ď		45	4.5		43
	BANK	1.9	19		19		13	19	1.9		13	1.9	0	3	19	0	1	19		13	19		13	19	0	3	19	1 9		1.9	19		1.9
	DESCRIPTION/POOL#	FMC DISCOUNT NOTES	BOA CP		BOA CP		BOA CP	BOA CP	FNMA DISCOUNT NOTES		40972 FEDERAL HOME LOAN DISC	40974 FEDERAL HOME LOAN DISC	STILL VOIDS AND THE	THOO WAY	40976 FEDERAL HOME LOAN DISC	REDREAT. HOME LOAN DISC		JP MORGAN CHASE CP		WFB CF	T NOTE (98.205)	ly	TOTAL TOTAL TOTAL	FMC DISCOUNT NOTES	E E E E E E E E E E E E E E E E E E E		WFB CD	TREASURY BILLS		PEDERAL NATL MTG ASSN	FNMA DISCOUNT NOTES		40988 FNMA DISCOUNT NOTES
	INV # USER	40966	1960		40968		40969 amv	0260	1240	amy	40972	40974	amy Ang75	amy	40976	40977	amy	8160	amy	409/9 WFB	0860	amy	amy	985	40983	amy	40984	amy 40985		40986	1987	amy	40988 amy



CITY/COUNTY OF SAN FRANCISCO MR, DANIEL DALY 415-554-4487 DETAIL TRANSACTION REPORT - FIXED INCOME

NEW PROCESSES	* ACTIVE	E TRANSACTIONS	* SNOI		n. E		DETAIL T	EL DALY TRANSACTION REPORT 11/01/05 TO 11. SETTLEMENT DATE FUNDS: 000100,	L Y ON REPORT TO 11 SNT DATE 000100,	3.3	4 1 5 - 5 5 4 - 4 - FIXED INCOME 0/05 SIS 1001	φ.	RUN: 12/02/05	PAGE: 5 2/05 00:00:33
999 FEDERAL HOME LOAN DISC 19 89 03/09/06 11/15/05 FURC 4 .090 50.000.000 0 .09 457.5416.67 11/15/05 11/15/05 FURC 4 .150 50.000.000 0 .09 457.5416.67 11/15/05 11/15/05 FURC 4 .150 50.000.000 0 .09 457.444.44 11/15/05 11/15/05 FURC 4 .150 50.000.000 0 .09 457.444.44 11/15/05 11/15/05 FURC 4 .150 50.000.000 0 .09 457.34.700.00 11/15/05 11/15/05 FURC 4 .150 50.000.000 0 .09 457.34.700.00 11/15/05 FURC 4 .150 50.000 0 .00 0 .00 49.573.750.00 11/15/05 FURC 4 .150 50.000 0 .00 0 .00 49.573.750.00 11/15/05 FURC 5 .990 1 .990	INV # USER	DESCRIPTI	ON/POOL#	BA			AATURITY /ENTRY	TRADE/ SETTLE	TXN C	OUPON	PAR VALUE ORIGINAL FACE	OK -	AMOR	(GAIN)/LOSS SETTLEMENT
999 FEDERAL HOWE LOAN DISC 19 703/17/50 11/12/50 PHRC 4150 0.000.000 0.0 33,437,444 44 44 44 44 11/15/50 11/12/50 11/12/50 PHRC 4150 0.000.000 0.0 33,437,444 44 44 44 44 11/15/50 11/12/50 11/12/50 PHRC 4150 0.000.000 0.0 45,273,750.00 0.000 0.0 45,273,750.00 0.000 0.0 45,273,750.00 0.000 0.0 45,273,750.00 0.000 0.000 0.0 45,273,750.00 0.000 0.000 0.0 45,273,750.00 0.000	40989	FEBERAL.	LOAN.		9		90/60/20	11/15/05	PITEC	0.090	50.000.000.00	49.352.416.67		
999 FERENAL HOWE LOAN DISC 19 87 03 177/06 11/15/05 PURC 4 150 40.000.000 0.0 33,737.444,44 4 1750 51.000 PURC 5 150 50.000.000 0.0 13,737.444,44 4 1750 51.000 PURC 5 150 50.000.000 0.0 13,737.444,44 4 1750 51.000 PURC 5 1750 50.000 PURC 5 1	amy	Topico I	100		7		11/15/05	11/15/05	7	4.144		-647,583.33		-49,352,416.67
992 FEDERAL HOWE LOAN DISC 19 87 03 21 06 1171/16 1171	40990	FEDERAL	LOAN		19		33/17/06	11/15/05	PURC	4.150		39,437,444.44		30 437 444 44
11/15/05 11/15/05	40991	FEDERAL	LOAN		19		03/21/06	11/15/05		4.150	50,000,000.00	49,273,750.00		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
1993 FEDERAL HOWE LOAN DISC. 19 4011/16/09 11/17/09 RAT 2000 000.00 0.00 0.00 0.00 0.00 0.00 0	amy	Tennan			0		11/15/05	11/15/05		4.211	36 000 000	-726,250.00		-49,273,750.00
40 11/16/05 MAT 9 390 35,000,000 00 34,996,120.83 -3,879 17 17/16/05 MAT 9 3,990 35,000,000 00 34,996,120.83 -3,879 17 17/16/05 11/16/05 MAT 9 3,990 35,000,000 00 34,996,120.83 -3,879 17 17/16/05 11/16/05 MAT 9 3,990 35,000,000 00 34,996,120.83 -3,879 17 17/16/05 MAT 9 1990 35,000,000 00 19,809,123 -3,879 17 17/16/05 MAT 9 1990 35,000,000 00 19,809,123 -3,879 17 17/16/05 MAT 9 1990 35,000,000 00 19,809,123 -3,879 17 17/16/05 MAT 9 1990 35,000,000 00 19,809,123 -3,879 17 17/16/05 MAT 9 1990 35,000,000 00 19,809,123 -3,879 17 17/16/05 MAT 9 1990 36,000 00 19,809,123 -3,879 17 17/16/05 MAT 9 1990 36,000 00 19,809,123 -3,879 17 17/16/05 MAT 9 1990 36,000 00 19,809,123 -3,879 17 17/16/05 MAT 9 1990 36,000 00 19,809,123 -3,879 17 17/16/05 MAT 9 1990 36,000 00 19,809,123 -3,879 17 17/16/05 MAT 9 1990 36,000 00 19,809,123 -3,879 17 17/16/05 MAT 9 1990 36,000 00 19,809,123 -3,879 17 17/16/05 MAT 9 1990 36,000 00 19,809,123 -3,879 17 17/16/05 MAT 9 1990 36,000 00 19,809,123 -3,879 17/16/05 MAT 9 1990 36,000 00 19,809,124 44 17/16/05 MAT 9 1990 36,000 00 1990 36,000 00 19,809,124 44 17/16/05 MAT 9 1990 36,000 00 19,809,124 44 17/16/05 MAT 9 1990 36,000 00 1990 36,000 00 19,809,124 44 17/16/05 MAT 9 1990 36,000 00 19,809,124 44 17/16/05 MAT 9 1990 36,000 00 1990 36,000 00 19,809,124 44 17/16/05 MAT 9 1990 36,000 00 1990 36,000 00 19,809,124 44 17/16/05 MAT 9 1990 36,000 00 1990 36,000 00 19,809,124 44 17/16	amy	FEDERAL			n -i		11/15/05	11/15/05				-3,879.17		-34,996,120.83
993 FEDERAL HONE LOAN DISC 19 40 11/15/05 11/15/	2 600 0						207 107 01	11/16/05				-34,996,120.83	879	36 000 000 36
11/15/05 11/15/05 12/15/05 13 13 13 13 13 13 13 1	40993			SC	19		11/16/05	11/15/05		3.990	35,000,000.00	34,996,120.83		20,000,000,00
999 FEM DISCOUNT NOTES 19 407/07/06 11/16/09 PURG 4.090 20,000,000.00 -19,009,113.3 -3,18/9/11/16/09 PURG 4.090 20,000,000.00 19,009,113.3 -3,18/9/11/16/09 PURG 4.000 20,000,000.00 19,009,113.3 -3,18/9/11/16/09 PURG 4.000 20,000,000.00 19,009,113.3 -3,18/9/11/16/09 PURG 4.000 20,000,000 00 49,615,611.11 -259,944.4 -259,944.4 -259,944.4 -259,949 PURG 5.000,000 00 49,610,75,000 -259,944.4 -259,944.4 -259,949 PURG 5.000,000 00 49,610,75,000 -259,944.4 -259,949.4 -259,944.4 -259,944.4 -259,949.	amy						11/15/05	11/15/05		3.990	0	-3,879.17		-34,996,120.83
1994 FMC DISCOUNT NOTES 19 42 02/07/06 1/15/05 FMRC 4 129 1/15/06 1/15/05 FMRC 4 1/15 1/15/06 1/15/05 FMRC 4 1/15 1/15/06 1/15/05 FMRC 4 1/15/06 1/15/05 FMRC 4 1/15/06 1/15/05 FMRC 4 1/15/06 1/15/05 FMRC 4 1/15/06 1/15/06 1/15/05 FMRC 4 1/15/06 1/15/06 1/15/05 FMRC 4 1/15/06 1/15/06 1/15/06 1/15/06 FMRC 4 1/15/06 1/15/06 1/15/06 FMRC 4 1/15/06 1/15/06 FMRC 4 1/15/06 1/15/06 1/15/06 FMRC 4 1/15/06 1/15/06 1/15/06 1/15/06 FMRC 4 1/15/06 1/1	amy						12/01/05	11/16/05		3.990	00.	-34,996,120.83		35,000,000.00
11/15/05 11/15/05	40994	FMC	DUNT NOTES		1.9		05/01/06	11/15/05		4.090	20,000,000.00	19,809,133.33		
1996 WEB CD 1997 101745/09 11174	amy	000			0		11/15/05	11/15/05		4.129	3E 000 000 00	-190,866.67		-19,809,133.33
1996 WPB CD 19 410109/06 11/15/05 PRINC 4.110 50,000,000.00 50,000,000.00 11/15/05 11/15/05 PRINC 4.110 50,000,000.00 50,000,000.00 11/15/05 11/15/05 PRINC 4.110 50,000,000.00 45,615,61.11 11/15/05 11/15/05 PRINC 4.120 50,000,000.00 45,615,61.11 11/15/05 PRINC 4.120 50,000,000.00 45,617.75 60,000,000 60,000,000 60,000,000 11/15/05 PRINC 4.120 50,000,000 60,000,000 60,000,000 60,000,000 11/15/05 PRINC 4.181 50,000,000 60,000,000 60,000,000 60,000,000 11/15/05 PRINC 4.181 60,000,000 60,000,000 60,000,000 60,000,000 60,000,000 60,000,000 11/15/05 PRINC 4.182 60,000,000 60,000,	amy	MED			1.3		11/15/05	11/15/05		4.100	23,000,000,00	22,000,000,00		-35,000,000,00
999 PMC DISCOUNT NOTES 19 811/15/05 11/16/05 PMC 4.070 6.000.000 49,615,611.11 11/17/05 11/16/05 PMC 4.070 6.000.000 49,615,611.11 11/17/05 11/16/05 PMC 4.070 6.000.000 49,615,611.11 11/17/05 11/16/05 PMC 4.180 6.000.000 6	40996	WFB			1.9		01/09/06	11/15/05		4.110	50,000,000.00	50,000,000.00		
19 97 PWD DISCOUNT NOTES 19 87 OLIZAJOG 111/605 PURG 4.02 0.000.000 0.04 2615, 611.11 11.1	amy						11/15/05	11/15/05		4.110				-50,000,000.00
1999 WIRE CP 19 4 0 01177/05 1176/05	4099/	FMC	OUNT NOTES		5.		31/23/06	11/16/05	PURC	4.070	20,000,000.00	49,615,611.11		10 615 611 11
999 PRIMA DISCOUNT NOTES 19 4011/17/05 11/18/05 PRA 4.140 36, 000.000.00 34,641,444 44.440 1000 PRIMA DISCOUNT NOTES 19 45 20715/05 11/18/05 PRA 4.180 36, 000.000.00 34,641,75,00 1001 PRIMA DISCOUNT NOTES 19 45 20715/05 11/18/05 PRA 4.180 36, 000.000.00 49,481,200.00 1002 PRA DISCOUNT NOTES 19 90 10749/05 11/18/05 PRA 4.080 36, 000.000 00 49,520,333.33 1003 WFB CD 18COUNT NOTES 19 90 10749/05 11/18/05 PRA 4.080 36, 000.000 00 49,520,333.33 1003 WFB CD 18COUNT NOTES 19 40 10749/05 11/18/05 PRA 4.080 36, 000.000 00 49,520,333.33 1003 WFB CD 18COUNT NOTES 19 40 10749/05 11/18/05 PRA 4.080 36, 000.000 00 45,500,000 00 1004 WFB CD 18COUNT NOTES 19 40 10749/05 11/18/05 PRA 4.080 36, 000.000 00 45,500,000 00 1004 WFB CD 18COUNT NOTES 19 40 10749/05 11/18/05 PRA 4.080 36, 000.000 00 45,500,000 00 1004 WFB CD 18COUNT NOTES 19 40 10749/05 11/18/05 PRA 4.080 36, 000.000 00 45,500,000 00 1004 WFB CD 18COUNT NOTES 19 40 10749/05 11/18/05 PRA 4.080 36, 000.000 00 45,500,000 00 1004 WFB CD 18COUNT NOTES 19 40 10749/05 11/18/05 PRA 4.080 36, 000.000 00 45,500,000 00 1004 WFB CD 18COUNT NOTES 19 40 10749/05 11/18/05 PRA 4.080 36, 000.000 00 45,500,000 00 1004 WFB CD 18COUNT NOTES 19 40 10749/05 11/18/05 PRA 4.080 36, 000.000 00 45,500,000 00 1004 WFB CD 18COUNT NOTES 19 40 10749/05 11/18/05 PRA 4.080 36, 000.000 00 45,500,000 00 1004 WFB CD 18COUNT NOTES 19 40 10749/05 11/18/05 PRA 4.080 36, 000.000 00 45,500,000 00 45,50	40998				19		01/11/06	11/16/05		4.180	50,000,000.00	49,640,055.56		41.110.110.11
9999 FNMA DISCOUNT NOTES 19 40 02 12/5/06 11/18/05 PURC 4, 140 35,000,000.00 34,641/75,00 - 1538,225.00 - 11/18/05 PURC 4, 140 55,000,000.00 4, 468,175,00 - 1538,225.00 - 11/18/05 PURC 4, 140 50,000,000.00 4, 468,125.00 - 11/18/05 PURC 4, 140 50,000,000.00 4, 468,125.00 - 11/18/05 PURC 4, 140 50,000,000.00 4, 262,133,33 - 11/18/05 PURC 4, 140 50,000,000.00 4, 262,033,33 - 11/18/05 PURC 4, 140 50,000,000.00 4, 262,033,33 - 11/18/05 PURC 4, 140 50,000,000.00 4, 260,000,000.00 - 11/18/05 PURC 4, 120 4, 200,000,000.00 4, 200,000,000 - 11/18/05 PURC 4, 120 4, 200,000,000.00 4, 200,000,000.00 - 11/18/05 PURC 4, 120 4, 200,000,000.00 4, 200,000,000 - 11/18/05 PURC 4, 120 4, 200,000,000.00 4, 200,000,000 - 11/18/05 PURC 4, 120 4, 200,000,000.00 4, 200,000,000 - 11/18/05 PURC 4, 120 4, 200,000,000.00 4, 200,000,000 - 11/18/05 PURC 4, 120 4, 200,000,000 - 0, 20,000,000 - 0, 20,000,000 - 0, 20,000,000 - 0, 20,000,000 - 11/18/05 PURC 4, 200,000,000 - 0, 20,000,000 - 0, 20,000,000 - 11/20/05 PURC 4, 200,000,000 - 0, 20,000,000 - 20,000,00	amy						11/11/05	11/16/05		4.210		-359,944.44		-49,640,055.56
1000 PAMA DISCOUNT NOTES 19 41 17/18/05 17/18/19 17/18/05 17/18/19 17/18/05 17/18/19 17/18/05 17/18/19 17/18/05 17/18/19 17/18/05 17/18/19 17/18/05 17/	40999	FNMA			19		02/15/06	11/18/05		4.140	35,000,000.00	34,641,775.00		
1001 FWC DISCOUNT NOTES 19 90 11/18/05 11/18/05 PUTC 4 183	41000	FNMA			0		11/18/05	11/18/05		4.183	20 000 000 02	19 499 250 00		-34,641,775.00
1002 FWC DISCOUNT NOTES 98 90/124/06 11/18/05 PURC 4 (0.000,000 00 40.45/26.3333.33.33.33.33.33.33.33.33.33.33.33.	amy				1		11/18/05	11/18/05		4.183	000000000000000000000000000000000000000	-511,750.00		-49,488,250,00
1002 FMC DISCOURT NOTES 19 11/18/05 11/18/05 PWC 4.105 15,000,000.00 24,759,003.75 1003 WFB CD 11/18/05 11/18/05 PWC 4.105 15,000,000.00 24,759,003.75 1004 WFB CD 11/18/05 11/18/05 PWC 4.120 5,000,000.00 45,000,000.00 1006 WFB CD 11/18/05 PWC 4.120 5,000,000.00 50,000,000.00 1006 WFB CD 11/18/05 11/18/05 PWC 4.120 50,000,000.00 50,000,000.00 1006 WFB CD 11/18/05 11/18/05 PWC 4.120 50,000,000.00 50,000,000.00 1006 WFB CD 11/18/05 PWC 4.120 50,000,000.00 50,000,000.00 1007 WFB CD 11/18/05 PWC 4.120 50,000,000.00 50,000,000.00 1008 WFB CD 11/18/05 PWC 4.100 50,000,000.00 24,759,133 33 34 34 34 34 34 34 34 34 34 34 34 3	41001	FMC			19	_	01/24/06	11/18/05		4.080	50,000,000.00	49,620,333.33		
1003 WFB CD 101/09/06 11/18/05 PURG 4.143 2.5100.100.0 45.000.0 45.000.0	amy A1002	DMG	OGWON WINTE		0 0		11/18/05	11/18/05		4,111	00000000	-379,666.67		-49,620,333.33
100 WFB CD 19 41 01/09/06 11/18/05	amy				1		11/18/05	11/18/05		4.143	00.000,000,00	-230,906,25		-24,769,093.75
1004 WFB CD 11/18/05 11/18/05 4.120 11/18/05 4.120 11/18/05 11/18/05 11/18/05 4.120 11/18/05 11/1	41003	WFB			19	_	90/60/10	11/18/05		4.120	45,000,000.00	45,000,000.00		
11/18/05 PURE CD 19 41 ULI/UNOS PUREC 4.120 50,000,000.00 50,000,000.00 10 11/18/05 PUREC 4.120 50,000,000.00 50,000,000.00 10 411/24/05 11/22/05 PUREC 4.040 50,000,000.00 50,000,000.00 10 11/24/05 11/22/05 PUREC 4.040 50,000,000.00 43,966,833.33 11/24/05 PUREC 4.040 50,000,000.00 43,966,833.33 11/24/05 PUREC 4.040 50,000,000.00 43,966,833.33 11/24/05 PUREC 4.090 50,000,000.00 43,966,835.00 11/24/05 PUREC 4.00 50,000,000.00 43,966,835.00 11/24/05 PUREC 4.00 50,000,000.00 43,966,835.00 11/24/05 PUREC 4.00 50,000,000.00 43,923,132.50 11/24/05 PUREC 4.00 25,000,000.00 42,923,132.50 11/24/05 PUREC 4.00 25,000,000.00 42,923,132.50 11/24/05 PUREC 4.00 50,000,000.00 42,925,132.50 11/24/05 PUREC 4.00 50,000,000.00 40,000 50,0	amy	200					11/18/05	11/18/05		4.120				-45,000,000.00
1005 MPB CD 19 41 1274 MO 11/22 MD PURC 4 040 50,000,000,000,000 100	41004 amir	WEB			1.9		1/10/06	11/18/05		4.120	50,000,000.00	50,000,000.00		000
(806 BOA CP 10.22/05 11/22/05 PURC 4.040 25,000,000.00 24,966,833.33 11/23/05 PURC 3.980 25,000,000.00 24,966,833.33 11/23/05 11/23/05 PURC 4.090 50,000,000.00 49,-43,166,67 19 40.12/20/05 11/23/05 PURC 4.090 50,000,000.00 44,646,625.00 11/23/05 PURC 4.03 50,000,000.00 24,246,625.00 11/23/05 PURC 4.03 50,000,000.00 24,223.33.50 11/23/05 PURC 4.03 25,000,000.00 24,23,332.50 11/23/05 PURC 4.03 25,000,000.00 24,23,332.50	41005	WFB			13		12/14/05	11/22/05		4.040	50,000,000,00	50.000.000.00		-50,000,000.00
1006 BOA CP 19 40 L2/05/05 11/23/05 PURC 3 1980 25,000,000.00 24,666,833.33 11/23/05 11/23/05 PURC 3 1985 2 31,666 67 31,666 67 11/23/05 PURC 4 090 50,000,000.00 49,466,655.00 11/23/05 PURC 4 090 50,000,000.00 49,466,655.00 11/23/05 PURC 4 090 50,000,000.00 24,23,312.50 11/23/05 PURC 4 090 25,000,000.00 24,23,312.50 11/23/05 PURC 4 090 25,000,000.00 24,23,312.50	amy					-	11/23/05	11/22/05		4.040				-50,000,000.00
1007 BOA CP 19 4 12/20/09 11/23/09 50,000,000.00 4-546,455.00 1008 BOA CP 12/20/09 11/23/09 PURC 4 099 50,000,000.00 4-546,455.00 11/23/09 11/23/09 PURC 4 099 25,000,000.00 24,253.312.50 11/23/09 11/23	41006	BOA			13		12/05/05	11/23/05		3.980	25,000,000.00	24,966,833.33		24 066 033 33
11/23/05 11/23/05 4.103 -153,375.00 -153,375.00 1008 BOA CP 19 40 12/220/05 11/23/06 PURC 4.090 25,000,000.00 293,312.50 11/23/05 11/23/05 PURC 4.03 125,000,000.00 245,500 -26,625 50 11/23/05 PURC 4.03 125,000 PURC 4.03 12,000	41007	BOA			61		12/20/05	11/23/05		4.090	50,000,000,00	49.846.625.00		24,760,655.53
10 40 12/20/05 FIRST 4.090 25,000,000.00 24,923,312.50 11/23/05 11/23/05 4 101 25,000,000.00 24,923,312.50 -	amy						11/23/05	11/23/05		4.103		-153,375.00		-49,846,625.00
	41008	BOA			13		12/20/05	11/23/05		4.090	25,000,000.00	24,923,312.50		02 015 500 00-



CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 4 15-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
11/101/05 TO 11/30/05

* ACTIVE TRANSACTIONS *

PAGE: 6 RUN: 12/02/05 00:00:33

				FUNDS: 000100,	000100	000100, 001000	01			
DESCRIPTION/POOL#	BANK	BROK	MATURITY /ENTRY	TRADE/ SETTLE	TXN COUPON TYP YIELD	COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
TREASURY BILLS	19	40	12/15/05	11/25/05	PURC	3.830	50,000,000.00	49,893,611.11		10 803 67
TREASURY BILLS	1.9	40	12/15/05		PURC	3.830	50,000,000.00	49,893,611.11		11:11:11:11:11:11:11:11:11:11:11:11:11:
TREASURY BILLS	1.9	40	11/23/05		PURC	3.830	50,000,000.00	49,893,611.11		-49,893,611.11
TREASURY BILLS	19	40	11/23/05	11/25/05	PURC	3.838	25,000,000.00	-106,388.89		-49,893,611.11
£	0	41	11/23/05		DITTE	3.838	20 000 000 00	-53,194.44		-24,946,805.56
4	1	1	11/23/05			4.029		-111,666.67		-49,888,333.33
CP	19	41	12/16/05	11/25/05	PURC	4.020	50,000,000.00	49,882,750.00		-49,882,750.00
FEDERAL HOME LOAN DISC	19	40	12/16/05	11/25/05	PURC	3.989	40,000,000.00	39,907,133.33		-39,907,133,33
FEDERAL HOME LOAN DISC	19	40	12/21/05		PURC	4.000	10,000,000.00	9,971,111.11		0 071 111 11
FNMA DISCOUNT NOTES	19	8.7	01/20/06		PURC	4.130	10,000,000.00	9,939,197.22		20 20 20 20 0
DISCOUNT NOTES	19	40	04/12/06	-,	PURC	4.250	35,000,000.00	34,442,187.50		-9,939,197.22
FEDERAL HOME LOAN DISC	1.9	40	11/28/05	11/28/05	PURC	4.319	29.000.000.00	-557,812.50		-34,442,187.50
N A1020 PMC DISCOURS NOWS	0.1	0	11/28/05		Odila	4.168	000	-193,430.00		-28,806,570.00
CONTRACTOR MANAGEMENT			11/28/05			4.304		-747,888.89		-49,252,111.11
PEDERAL HOME LOAN DISC	10	7	11/28/05		PURC	3.957	35,000,000.00	-82,291.67		-49,917,708.33
	5 -	5 5	11/28/05		Dane	4.050	50,000,000,00	-61,722.22		-24,938,277.78
TREASURY BILLS	1.0	40	11/28/05		PITRO	4.031	50 000 000 00	-117,308.33		-49,882,691.67
	19	40	11/28/05		PURC	3.856	40,000,000.00	-80,208.33		-49,919,791.67
NY 41026 FEDERAL HOME LOAN DISC	1.9	4.0	11/28/05	11/30/05	PURC	3.856	30,000,000,00	29,996,766,67		-39,935,833.33
			11/30/05	11/30/05		3.880		-3,233.33		-29,996,766.67



CITY / COUNTY OF SAN FRANCISCO NR. DANIEL DALY 415-554-4487 DEPAIT TRANSACTION REPORT - FIXED INCOME TREPORT GRAND TOTALS

* ACTIVE TRANSACTIONS *

PAGE: 7 RUN: 12/02/05 00:00:33

-2598442326.67 109,975,368.75 SETTLEMENT (GAIN)/ LOSS -154,161.11 AMORTIZATION/ (ACCRETION) 176,819.44 PREMIUM/ -14557673.33 (DISCOUNT) ASSETS 2598442326.67 -109823180.56 BOOK VALUE ORIGINAL FACE VALUE 4.071 2613000000.00 3.498 -110000000.00 PAR VALUE TYPE/ WEIGHTED YIELD SALE *NXI PURC

2432700813.69 1,972.92 -125,543.47 -12871580.77 -424,456.53 -2430914616.46

3.717 -2442000000.00

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DETAIL TRANSACTION REPORT - FIXED INCOME 11/01/05 TO 11/30/05 SETTLEMENT DATE BASIS

PAGE: 8 RUN: 12/02/05 00:00:34 (GAIN)/LOSS SETTLEMENT -100,000.00 (INTEREST) PREM / (DISC) AMORT/ (ACCRET) BOOK VALUE 100,000.00 ORIGINAL FACE PAR VALUE 100,000.00 POOLED FUNDS 19 62 11/02/06 11/02/05 PURC 3.000 11/10/05 11/02/05 3.000 TXN COUPON TYP YIELD 100 SETTLE BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE FUND: 40973 MISSION AREA FED CR DESCRIPTION/POOL# * ACTIVE TRANSACTIONS * MEMO INV # USER



RUN: 12/02/05 00:00:34 SETTLEMENT PAGE: (GAIN)/ (INTEREST) CITY/COUNTY OF SAN FRANCISCO
RR. DANIELD DALY 4 15-554-4487
DEFALSANSACTION REPORT - FIXED INCOME
REPORT OF AND TOPALS PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION) PREMIUM/ ASSETS 100,000.00 BOOK VALUE ORIGINAL FACE VALUE 100,000.00 PAR VALUE * ACTIVE TRANSACTIONS * 3.000 TYPE/ WEIGHTED YIELD PAR

#NXJ PURC

-100,000.00



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



CAVIN NEWSOM MAYOR José Cisneros TREASURER Daniel P. Dalv

CHIEF INVESTMENT OFFICER

January 5, 2006

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2005 to December 31, 2005:

	Pooled	All
Interest Received	\$51,076,381	\$52,124,126
Total Net Earnings	\$53,661,881	\$55,329,977
Earned Income Yield	3.660%	3.666%
Average Age of Portfolio	51 Days	57 Days

Total cost of the securities on hand December 31, 2005 was \$3,288,712,132 with a market value of \$3,304,237,810 plus fixed assets accrued interests of \$1,715,215. The earned income yield for the month of December 2005 is 4.178%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of December 31, 2005. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours.

José Cisperos Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.) Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3.5) #1-YTD-All Funds, YTD-Pooled Funds Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies

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TFOLIO STATIS 12/01/05 THROUGH 12/31/05 ALL FUNDS

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PAGE: 1 RUN: 01/03/06 09:27:34

	ASSETS	ASSETS LIABILITIES	ASSETS	ASSETS LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,993,119.43	.00	1,462.78	N/A	5,994,582.21
TOTAL NET EARNINGS THIS PERIOD:	11,572,846.61	.00	585.56	N/A	11,573,432.17
AVERAGE DAILY PORTFOLIO BALANCE:	3,261,450,737.92	.00	200,000.00	N/A	3,261,650,737.92
EARNED INCOME YIELD THIS PERIOD:	4.178	.000	3.447	N/A	4.178
END OF PERIOD PORTFOLIO BALANCE:	3,288,512,131.82	.00	200,000.00	N/A	N/A 3,288,712,131.82
CURRENT AMORTIZED BOOK VALUE:	3,289,306,826.28	.00	200,000.00	N/A	3,289,506,826.28
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.232	.000	3.447	N/A	4.232
WEIGHTED AVERAGE DAYS TO MATURITY:	57.18	.00	251.50	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	57.18	.00	251.50	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					4.178



ITY/COUNTY OF SAN FRANCISCO DANIEL DALY 415-554-4487

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ORTFOLIO STATISTICS 7/01/05 THROUGH 12/31/05

> PAGE: 1 RUN: 01/04/06 00:00:08

ALL FUNDS

	ASSETS	ASSETS LIABILITIES	ASSETS LIABILITIES	EPOSITS LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	52,121,727.21	.00	2,398.33	N/A	52,124,125.5
TOTAL NET EARNINGS THIS PERIOD:	55,327,567.96	.00	2,408.89	N/A	55,329,976.85
AVERAGE DAILY PORTFOLIO BALANCE:	2,993,926,866.17	.00	132,608.70	N/A	2,994,059,474.87
EARNED INCOME YIELD THIS PERIOD:	3.666	.000	3.603	N/A	3.666
END OF PERIOD PORTFOLIO BALANCE:	3,288,512,131.82	.00	200,000.00	N/A	N/A 3,288,712,131.82
CURRENT AMORTIZED BOOK VALUE:	3,289,306,826.28	.00	200,000.00	N/A	3,289,506,826.28
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.232	.000	3.447	N/A	4.232
WEIGHTED AVERAGE DAYS TO MATURITY:	57.18	.00	251.50	N/A	N/2
WEIGHTED AVERAGE DAYS TO CALL:	57.18	.00	251.50	N/A	N/F

NET PORTFOLIO YIELD, 365-DAY BASIS:



(FS/ERNFS)

CITY/COUNTY OF SAN FRANCISCOR. DANIEL DALY 415-554-4487

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ORTFOLIOSTATISTICS
7/01/05 THROUGH 12/31/05
FUND: 100 POOLED FUNDS

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RUN: 01/04/06 00:00:07

WEIGHTED AVERAGE DAYS TO CALL: 51.17	WEIGHTED AVERAGE DAYS TO MATURITY: 51.17	WEIGHTED AVERAGE YIELD AT END OF PERIOD: 4.251	CURRENT AMORTIZED BOOK VALUE: 3,129,456,513.81	END OF PERIOD PORTFOLIO BALANCE: 3,129,106,478.85	EARNED INCOME YIELD THIS PERIOD: 3.660	AVERAGE DAILY PORTFOLIO BALANCE: 2,908,043,366.32	TOTAL NET EARNINGS THIS PERIOD: 53,659,472.34	TOTAL INCOME RECEIVED IN THIS PERIOD: 51,073,982.64	ASSETS LIABILITIES
.00	.00	.000	.00	.00	.000	.00	.00	.00	LIABILITIES
251.50	251.50	3.447	200,000.00	200,000.00	3.603	132,608.70	2,408.89	2,398.33	ASSETS LIABILITIES
N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	EPOSITS
N/A	N/A	4.251	3,129,656,513.81	3,129,306,478.85	3.660	2,908,175,975.02	53,661,881.23	51,076,380.97	TOTAL

NET PORTFOLIO YIELD, 365-DAY BASIS:



MR. CITY/COUNTY OF SAN FRANCISCO WR. DANIEL DALY A 15-54-4487 INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 12/31/05 SETTLEMENT DATE BASIS

PAGE: 1 RUN: 01/04/06 00:00:30

(Inv Type) 1010 PUBLIC TIME DEPOSIT	(Inv Type) 91 NEGOTIABLE C.D.'S	(Inv Type) 81 COMMERCIAL PAPER DISC	(Inv Type) 44 FMC DISCOUNT NOTES	(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	(Inv Type) 41 FNMA DISCOUNT NOTES	(Inv Type) 12 TREASURY NOTES	(Inv Type) 11 TREASURY BILLS	SUMMARY DESCRIPTION
.01%(C) REPORT TOTALS ASSETS FIXED	9.88%(C)	23.61%(C)	18.14%(C)	15.89%(C)	19.34%(C)	8.95%(C)	4.18%(C)	COPN
3.400 ===== 4.008	4.170	4.232	4.132	4.147	4.094	2.495	4.133	RATE
3.400 4.180	4.170	4.267	4.170	4.189	4.138	4.037	4.133 4.210	RATE YIELD
3.400 3.400 100.000 ====== 4.180 99.111	4.170 4.170 100.000	4.232 4.267 99.177	4.132 4.170 99.092	4.147 4.189 98.986	98.922	99.070	98.187	PRICE
3.400 3.400 100.000 200,000.00 200,000.00 200,000.00 4.000 4.180 99.111 3,318.200,000.00 3.288,712,131.82	325,000,000.00	783,000,000.00	602,000,000.00	528,000,000.00	643,000,000.00	297,000,000.00	140,000,000.00	PAR VALUE SHARES
3,288,712,131.82	325,000,000.00	776,559,286.13	596,535,185.69	522,648,167.21	636,070,827.77	294,236,834.45	137.461,830.57	BOOK VALUE



INVESTMENTS OUTSTANDING AS OF 12/31/05 MAJOR SORT KEY IS ICC#

PAGE: 1 RUN: 01/04/06 00:00:32

24		D	31	2	,	354	≫	D	>		D	\Rightarrow		Þ	20	Þ					D	29		D#	D	20	250		
40965	SUBTOTA	40980	40889	90000		40887	40886	40883	78805		40876	41044		41041	40922	4092I			SUBTOTAL		41063	41062		41060	41057	41056	41051		INVEST
40965 FNMA DISCOUNT NOTES	SUBTOTAL (INV Type) 12 TREASURY NOTES	T NOTE (98.205) 11/14/05 06/30/07	T NOTE (99.5) 09/26/05 06/30/06	09/26/05 06/30/06	09/26/05 06/30/06	19/26/05 06/30/06 T NOTE (99.55)	T NOTE (99.55)	T NOE (99.06)	T NOE (99.06) 09/23/05 06/30/06	09/22/05 06/30/06	TREASURY NOTES	T NOTE (99.4)		T NOTE (99.03)	T NOTE (98.25)	10/04/05 05/15/06			L (Inv Type) 11 TREASURY BILLS	12/23/05 06/15/06	TREASURY BILLS	12/23/05 06/15/06	12/21/05 06/15/06	12/20/05 05/11/06 TREASURY BILLS	TREASURY BILLS	TREASURY BILLS	TREASURY BILLS 12/16/05 05/11/06		DESCRIPTION PURCHASE MATURITY DATE
313589RH8	00	912828DY3	912828CM0	317070CM0	01202000	912828CM0	912828CM0	912828CM0	917878CW0		912828CM0	912828AY6		912828AY6	912828AY6	ATSRSBARP			4		912795XG1	912795XG1		912795XG1	912795XB2	912795XB2	912795XB2	1 1 1 1 1 1 1	CUSIP
19	8.91%(M	19	19	40	40	19	19	19	40	40	19	19	43	19	19	40	,		4.17%(M	40	19	19	40	19	19	19	19		BANK
100	0	100	3625	0000	000	9911	1001	9908	000	000	1001	100	000	100	1001	000			=	000	100	100	000	100	100	100	100	1 1 1	FUND
4.0100	2.4953 4.0372	3.6250 4.5056	3.9028	3.8711	3.8711	2.7500	2.7500	2.7500	3.8489	3.8398	2.7500	2.0000	4.2277	2.0000	2.0000	4.0327		4.2099	4.1335	4.2714	4.1850	4.1850	4.2776	4.1571	4.0900	4.0900	4.0850	-	CPN RATE
50,000,000.00	297,000,000.00	25,000,000.00 24,657,226.56	30,000,000.00 29,742,187.50	4,958,203.13	34,707,421.88	35,000,000.00	10,000,000.00	2,000,000.00	9,917,187.50	49,587,890.63	50,000,000.00	50,000,000.00	24,809,586.50	25.000.000.00	5,000,000.00	49,388,671.88		137,461,830.57	140,000,000.00	29,393,175.00	30,000,000.00	25,000,000.00	9,795,155.56	10.000.000.00	25,000,000.00	25,000,000.00	25,000,000.00		PAR/SHARES BOOK
49,999,722.22	294,512,500.00	24,718,750.00 98.87500000000	29,765,625.00 99.21875000000	99.21875000000	99.21875000000	34,726,562.50	9,921,875.00	1,984,375.00	99.21875000000	99.21875000000	49,609,375.00	49,578,125.00	99.15625000000	24.789.062.50	4,957,812.50	99.15625000000		98.37049800000	137,718,696.83	98.13629518072	29,440,888.55	98 13629518072	98.13629518072	98.57347328244	24,643,368.32	24,643,368.32	24,643,368.32 98.57347328244		MARKET VALUE
323,027.78	350,859.81	2,503.45 SUNGARD	2,279.01 SUNGARD	SUNGARD	SUNGARD	2,658.84	759.67	151.93	SUNGARD	SUNGARD	3,798.34	129,834.26	SUNGARD	SUNGARD 64.917.13	12,983.43	SUNGARD			183,902.08	SUNGARD	31,387.50	26, 156.25	SUNGARD	SUNGARD	34,083.33	34,083.33	45,388.89 SUNGARD		CURR ACCR INT
10,861.11	398,593.73	61,523.44	23,437.50	6,134.31		19,140.62	5,468.75	937.50	4,687.50		21,484.37	31,250.00		19.531.25	18,945.31	189,453.12			72,964.18		16,326.05	13,605.05	0	5 671 19	12,604.43	12,604.43	12,153.04		UNREALIZED GAIN

11/04/05 01/03/06

40 000 4.0370 49,665,833.33 99.99944444444 SUNGARD



INVESTMENTS OUTSTANDING AS OF 12/31/05 MAJOR SORT KEY IS ICC#

PAGE: 2 RUN: 01/04/06 00:00:32

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40976 1 41019 1 40977 1 40981 1	BTOTAL	0877 1	40890			41031	40988 1				40999 1			41017 E		INVEST NUMBER
40976 FEDERAL HOME LOAN DISC NOTES 41019 FEDERAL HOME LOAN DISC NOTES 41019 FEDERAL HOME LOAN DISC NOTES 40977 FEDERAL HOME LOAN DISC NOTES 40997 FEDERAL HOME LOAN DISC NOTES 40981 FEDERAL HOME LOAN DISC NOTES 40981 FEDERAL HOME LOAN DISC NOTES	SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES	09/26/05 05/08/06 40877 FNMA DISCOUNT NOTES 09/22/05 06/30/06	11/28/05 04/12/06 FNMA DISCOUNT NOTES	12/16/05 03/27/06 ENMA DISCOUNT NOTES	12/15/05 03/15/06	FNMA DISCOUNT NOTES 12/07/05 03/01/06	11/15/05 02/24/06 FNMA DISCOUNT NOTES 11/15/05 03/01/06		11/18/05 02/15/06 FEDERAL NATL MTG ASSN DISC N	11/18/05 02/15/06 FNMA DISCOUNT NOTES	11/15/05 02/08/06 FNMA DISCOUNT NOTES	PEDERAL NATH MTG ASSN DISC N 09/30/05 02/08/06		11/09/05 01/10/05 FNMA DISCOUNT NOTES 11/28/05 01/20/06	12/21/05 01/05/06 FNMA DISCOUNT NOTES	DESCRIPTION PURCHASE MATURITY DATE
313385RR9 313385SF4 313385SQ0 313385SQ0		313589YT4	313589WN9	313589005	313589UG6	313589TS2	313589TS2	313589TM5	313589TK9	313589TC7	313589TC7	313590gW6	313589SD6	313589SA2	313589RQ8	CUSIP
19 19 19 40 19 40	19.46% (M	87 19 87	40	19 19	45	19	19	19	19	40 19	195	143 43	19	19	19	BANK BROK
0000	_	000 3624 000	100	000	000	000	100	100	100	100	100	0000	000	000	100	SAFE
4.0300 4.0582 4.1400 4.1678 4.0700 4.1095 4.0700 4.1095	4.0939	3.9655 3.8800 4.0012	4.3188	4.3832	4.3498	4.2700	4.1500	3.9519	4.1828 3.8900	4.1828 4.1400	4.1299	3.9561	3.8000	4.1300	4.1472	CPN RATE YTM TR 4.1400
39,000,000.00 38,729,318.33 29,000,000.00 28,806,570.00 25,000,000.00 24,759,756.94 13,000,000.00 12,880,952.50	643,000,000.00 636,070,827.77	15,614,720.00 2,000,000.00 1,939,428.89	34,442,187.50	49,392,597.22	50,000,000.00	30,000,000.00	50,000,000.00	49,216,597.22	49,488,250.00	34,641,775.00	24,758,576.39	29,574,250.00	50,000,000.00	10,000,000.00	49,913,750.00	PAR/SHARES BOOK
38,955,150.00 99.8850000000 28,919,960.00 99.7240000000 24,905,125.00 99.62050000000 99.62050000000 99.62050000000	642,917,661.10	99.96472222222 1,999,000.00 99.95000000000	99.97194444444	99.97638888889	49,989,861.11	29,995,083.33	49,991,805.56	99.9855555556	99.98750000000 49,992,777.78	99.98750000000	99.9894444444	99.98944444444	49,996,944.44	9,999,472.22	99.99888888889	MARKET VALUE MARKET PRICE 49,999,444,44
227,023.34 SUNGARD 113,390.00 SUNGARD 1146,972.22 SUNGARD 70,546.67 SUNGARD	3,520,850.55	SUNGARD 21,771.11 SUNGARD	SUNGARD 166,840.00	96,222.22 SUNGARD	101,598.61 SUNGARD	88,958.33 SUNGARD	270,902.78	SUNGARD 53,736.67	SUNGARD 502,458.33	SUNGARD 253,000.00	SUNGARD 177, 100.00	SUNGARD	490,833.33 SUNGARD	39,005.56 SUNGARD	SUNGARD 295,916.67	CURR ACCR INT PRICE SOURCE
-1,191.67 0.00 -1,604.16 -834.17	3,325,982.78	37.800.00	212.795.56	499,375.00	426,137.50	205,025.00	331,875.00	60,240.00	273.722.23	252,500.00	176.750.00	120,333.33	113,055.55	21,269.44	49,000.00	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS



INVESTMENTS OUTSTANDING AS OF 12/31/05
MAJOR SORT KEY IS ICC#

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	40982 FMC DISCOUNT NOTES 11/14/05 02/07/06 11/14/05 02/07/06 40994 FMC DISCOUNT NOTES 11/15/05 02/07/06 41002 FMC DISCOUNT NOTES		40966 FMC DISCOUNT NOTES 11/04/05 01/10/06 41058 FMC DISCOUNT NOTES 12/20/05 01/17/06	(THE LABOR 43 ERDERAL HOME LOAN DISC	11/15/05 03/21/06 40919 FEDERAL HOME LOAN DISC 09/30/05 03/24/06 SUBTOTAL (Tay Time) 42 Time	11/15/05 03/09/06 14/090 FEDERAL HOME LOAN DISC 11/15/05 03/17/06 40991 FEDERAL HOME LOAN DISC		A 4104 FEDERAL HOME LOAN DISC 12.15.05 02/09/06 A 41048 FEDL HOME LOAN BK CONS 12.15.05 02/15.06 B 41032 FEDERAL HOME 10.N.		NUMBER PURCHAS
0 0 0	ത്ത്ത്	6 6 ORP DISC N	0 0	43 FEDERAL HOME LOA	/21/06 LOAN DISC NOTES /24/06	LOAN DISC NOTES	12/08/05 03/08/06 12/08/05 03/08/06 12/08/05 03/08/06 12/08/05 03/08/06 12/08/05 03/08/06 12/08/05 03/08/06	12/15/05 02/09/06 FEDL HOME LOAN BK CONS DISC 12/15/05 02/15/06 FEDDAH HOME LOAN BK CONS DISC 12/15/05 02/15/06	11/09/05 02/08/06 FEDERAL HOME LOAN DISC NOTES 12/15/05 02/08/06	DESCRIPTION PURCHASE MATURITY DATE
313397SU6 313397SU6 313397TB7		313397SD4 313397SE2 313397SM4	313397RQ6 313397RX1		313385UR5	313385UNA	313385TZ9	313385SW7 313385TC0	313385SV9	CUSIP
19 1 89 0 19 1 40 0 40 0		19 19 19 19 19 19 19	19 19 40	15.89% (M)		19 19 19		19 87 19	19 89 19	BANK
			100 4 000 4 100 4	4 4	100 4 000 4 100 3 000 4				100	FUND C
	4.2100 4.2343 4.0950 4.1350 4.0900 4.1294	4.0700 4.1015 4.0800 4.1112 4.1500 4.1668	4.0300 4.0605 4.1550 4.1685	4.1466	4.2112 4.2112 3.9400 4.0169	4.0900 4.1437 4.1500 4.2092	4.2800 4.3263 4.2800 4.3263	4.2000 4.2276 4.2300 4.2610	4.0900 4.1327 4.2000 4.2771	CPN RATE
		50,000,000.00 49,615,611.11 50,000,000.00 49,620,333.33 50,000,000.00 49,798,263.89	50,000,000.00 49,624,986.11 40,000,000.00	528,000,000.00 522,648,167.21	50,000,000.00 49,273,750.00 22,000,000.00 21,578,638.89	50,000,000.00 49,352,416.67 40,000,000.00 39,437,444.44	50,000,000.00 49,465,000.00 10,000,000.00 9,893,000.00	50,000,000.00 49,673,333.33 50,000,000.00	50,000,000.00	PAR/SHARES BOOK
24.893.625.00 99.5745000000 49.787,250.00 99.5745000000 49.787,45000000 41.787,480.00 99.44940000000	47.801.280.00 47.801.280.00 99.5860000000 11.948.940.00 99.5745000000 19.914.900.00 19.914.900.00	49,873,500.00 99,7470000000 49,867,750.00 99,7355000000 49,877,500.00	49,948,250.00 99.8965000000 39,926,400.00	524,914,455.56 99.41561700000	49,533,680.56 99.06736111111 21,787,027.78 99.03194444444	49,604,513.89 99.20902777778 39,645,833.33 99.111458333333	99.48250000000 49,610,416.67 99.2208333333 9,922,083.33 99.2208333333	99.56300000000 49,775,750.00 99.5515000000 49,741,250.00	49,781,500.00 99.5630000000 49,781,500.00	MARKET VALUE MARKET PRICE
125, 430.56 SUNCARD 93, 333.33 SUNGARD 424,410.00 SUNGARD	SUNGARD 72,973.33 SUNGARD 65,520.00 SUNGARD 106,794.45	SUNGARD 260,027.78 SUNGARD 249,333.34 SUNGARD 28,819.44	324,638.89 SUNGARD 55,400.00	2,306,944.46	270, 902.78 SUNGARD 223, 923.33 SUNGARD	SUNGARD 266,986.11 SUNGARD 216,722.22	SUNGARD 142,666.67 SUNGARD 28,533.33	SUNGARD 99,166.67 SUNGARD 99,875.00	301,069.45 SUNGARD 99,166.67	CURR ACCR INT UNREALIZED PRICE SOURCE UNREALIZED
-1,027.78 -899.31 3,083.34 -13,860.00	3,360.00	-2,138.89 -1,916.67 416.67	-1,375.00	15,341.66	-8,333.33 -10,972.22 -15,534.44	-14,888.89	2,750.00	3,250.00 5.625 nn	-2,638.89	URR ACCR INT UNREALIZED GAIN

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INVESTMENTS OUTSTANDING AS OF 12/31/05 MAJOR SORT KEY IS ICC#

ARD 1,791.66 ARD 611.11	108,000.00 SUNGARI	99.4732222222	49.628.000.00	4.3524	4 000	211000000000000000000000000000000000000		12/14/05 02/14/06	
	300		30,000,000.00				4		2 4
	SUNGARE	99.48519444444	49,632,305.56	4.3722					
	108,500.00	49,742,597.22	50,000,000.00	4.3400		0660F1BD2 19		41042 BOA CP	A A
	SUNGARE	99.54505555556	49,651,194.44	4.3604					
.78 1,055.56	120,277.78	49,772,527.78	50,000,000.00	4.3300		0660F1B83 19		41039 BOA CP	20 44
ARD 1,027.78	SINGARD	99.55702777778	49.657.208.33	4.5500	0000 O	40		91040 BOA CF	20
	SUNGARD	99.56900000000	24,727,465.28	4.2210					
	168,159.72	24,892,250.00	25,000,000.00	4.1750		0660P1B67 19		40970 BOA CP	A A
ARD -6,750.00	SUNGARD	99.5690000000	49,454,930.56	4.2210					
.44	336.319.44	49.784.500.00	50.000.000.00	4.1750	9 100	0660P1B67 19		40968 BOA CP	4
	336,319.44	99 60491666667	49,472,326,39	4.1750		0660P1B34 19		40967 BOA CP	A 4
ARD ~430.55	SUNGARE	99.62886111111	49,677,500.00	4.3279					
	137,361.11	49,814,430.56	50,000,000.00	4.3000		0660P1B18 19		41036 BOA CP	A 4
ARD -697.50	SUNGARD	99.62886111111	29,803,695.83	4.3112					
ARD -1,152.50	85 660 00	29.888.658.33	30.000.000.00	4.3112	9 100	0660P1R18 19		41035 BOA CB	D A
	142,766.67	49,814,430.56	50,000,000.00	4.2830		0660P1B18 19		41034 BOA CP	A 4
ARD -6,458.33	SUNGARI	99.62886111111	49,474,222.22	4.2042			6		
	346,666.67	49,814,430.56	50,000,000.00	4.1600		662J1B17 19	4	40964 JP MORGAN CHASE CP	A 4
ARD -2,888.89	SUNGARI	99.8084444444	49,640,055.56	4.2103					
	267.055.55	49,904,222,22	50,000,000.00	4.1800		0660P1AH4 19		40998 WFB CP	A
ARD -420.00	SUNGARI	99.89225000000	27.914.055.56	4.2631				12/15/05 01/10/06	5
44	56 194 44	27.969.830.00	28.000.000.00	4.2500		91160RAA8 19		A1050 HS BANK CP	
	299, 122.22	99 89225000000	49 648 402 78	4.1794	000	400ZJIMAU 19	n	40978 JF MORGAN CHASE CF	A
ARD -2,430.56	SUNGARD	99.94013888889	49, 483, 000.00	4.0014			6		
	489,500.00	49,970,069.44	50,000,000.00	3.9600		0660P1A68 19		40923 BOA CP	A 41
		11 11 11 11 11 11 11 11 11 11 11 11 11	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1						
		99.49044900000	596,535,185.69	4.1701					
.39 18,112.23	2,444,841.39	598,932,500.00	602,000,000.00	4.1325	* (M)	18.13%(M)	MC DISCOUNT NOTES	SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES	SUI
ARD -17,500.00	SUNGARI	98.13750000000	6,811,122.50	3.9773	3 000	43	2	09/22/05 05/31/06	5
-12,910.00	26 000 SO	00.000000000000000000000000000000000000	7 000 000 00	3 8700		313397VM9 19	Z		
,	200,222.22	49,439,416.67	50,000,000.00	4.2400		313397VC2 19	n	41020 FMC DISCOUNT NOTES	A 4
	SUNGARI	99.06736111111	39,563,705.56	4.3626			6		
.33 5,705.55	57,533.33	39,626,944.44	40,000,000.00	4.3160		313397UN9 19		41059 FMC DISCOUNT NOTES	A 4
	54, 147.22	99 06736111111	4 903 500 00	3 9360	000	AS AND AS	n	408/9 PMC DISCOUNT WOTES	A 40
- 0	SUNGARE	99.150000000000	47,489,140.00	4.3513			6		
	97,580.00	47,592,000.00	48,000,000.00	4.3050		313397UF6 19		41049 FMC DISCOUNT NOTES	A 4:
ARD -9.170.84	SUNGARD	99.16180555556	14,730,766.67	4.0120	3 000 T00	313397UE9 19 43	6	40920 FMC DISCOUNT NOTES 09/30/05 03/13/06	A 40
					1	1			- 1
CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	CURR ACCR INT PRICE SOURCE	MARKET VALUE MARKET PRICE	PAR/SHARES BOOK	CPN RATE	FUND	CUSIP BANK		INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	NUN



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INVESTMENTS OUTSTANDING AS OF 12/31/05 MAJOR SORT KEY IS ICC#

(DAPTMET)

-6,457.33 3,837,314.02 -183,916.00	13,710,442.45	96.77133300000 =============================	200,000.00 200,000.00 3318200000.00 3288712131.82	3.4000 3.4000 ======= 4.0081 4.1796		.018(M)	TIME DEPOSIT	SUBTOTAL (Inv Type) 1010 FUBLIC TIME DEFOSIT	SU
-3,931.11	SUNGARD	96.0688888889	100,000.00	3.0000	000	62		40973 MISSION AREA FED CR 11/02/05 11/02/06	2
-2,526,22	10.56 SUNGARD	97,473.78 97,47377777778	100,000.00	3.8000	100	19		40800 PUBLIC TIME DEPOSIT 07/16/05 07/16/06	A 4
-14,520.75	1,364,355.56	324,985,479.25 99.99553200000	325,000,000.00	4.1705		9.84%(M)		SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	SUI
-433.50	SUNGARD	99.99710998970	15,000,000.00	4.2800	000	41		12/09/05 01/17/06	
-1,445.01	SUNGARD	99.99710998970	50,000,000.00	4.2800	000	41	949794846	12/09/05 01/17/06	
-1,219.07	SUNGARD 136,722.22	99.99593642727 49,998,554.99	50,000,000.00	4.2100	100	19	9497P4MY6	12/05/05 01/11/06 41037 WFB CD	A 4
	94,725.00	29,998,780.93	30,000,000.00	4.2100	100	19	9497P4KZ5	41029 WFB CD	A 4:
-1.847.30	157,875.00 SUNGARD	49,998,152.70	50,000,000.00	4.2100	000	19	9497P4KY8	41028 WFB CD 12/05/05 01/10/06	A 4:
-3,208.76	251, 777.78 SUNGARD	99.99358248520	50,000,000.00	4.1200	000 001	41	9497P4GY3	41004 WFB CD 11/18/05 01/10/06	A 4
-2,599.41	SUNGARD	99.99422354274	45,000,000.00	4.1200	000	41	949774680		
-3,030.97	SUNGARD	99.99393806912	50,000,000.00	4.1100	000	41	0.0770.000	11/15/05 01/09/06	
-736.73	SUNGARD 268,291.67	99.99789505629 49,996,969.03	50,000,000.00	4.1000	100	41 19	9497P4GH0	11/15/05 01/03/06 40996 WFB CD	A 40
	187,347.22	34,999,263.27	35,000,000.00	4.1000	100	19	9497P4GG2	40995 WFB CD	A 40
-41,300.84		99.62490100000	776, 559, 286.13	4.2669					
6.319 44	3.538.669.71	780.062.974.44	783.000.000.00	4.2319	_	23.61%(M		SUBTOTAL (Thy Type) 81 COMMERCIAL PAPER DISC	SIII
-8,500.01	337,527.78 SUNGARD	49,694,708.33	49,365,680.56	4.1900	100	19	0660P1BM2	40969 BOA CF 11/04/05 02/21/06	A 40
1,833.33	78,361.11	49,736,611.11	50,000,000.00	4.3400	100	19	0660P1BE0	41055 BOA CP	A 41
PRICE SOURCE UNREALIZED GAIN	CURR ACCR INT PRICE SOURCE	MARKET VALUE MARKET PRICE	PAR/SHARES BOOK	CPN RATE	FUND	BANK	CUSIP	NUMBER PURCHASE MATURITY DATE	INV



SETTLEMENT DATE BASIS

636,070,827.77	643,000,000.00	98.922	4.138	4.094		(C)	19.34%(C		FNMA DISCOUNT NOTES		(Inv Type) 41	SUBTOTAL	SU
1,939,428.89	2,000,000.00	96.971	4.001	3.880	000	09/22/05	06/30/06	3624	313589YT4	NOTES	ENMA DISCOUNT	40877 8	×
15,614,720.00	16,000,000.00	97.592	3.965	3.870	000	09/26/05		100	313589WN9		FNMA DISCOUNT	_	Þ
34,442,187.50	35,000,000.00	98.406	4.319	4.250	000	11/28/05		100	313589VL4			_	D
49,392,597.22	50,000,000.00	98.785	4.383	4.330	000	12/16/05	03/27/06	100	313589005		FNMA DISCOUNT		Þ
49,462,125.00	50,000,000.00	98.924	4.350	4.303	000	12/15/05		100	313589UG6	NOTES		٠.	A
29,701,100.00	30,000,000.00	99.004	4.313	4.270	000	12/07/05		100	313589TS2	NOTES	FNMA DISCOUNT		> :
49.389.027.78	50,000,000.00	98.778	4.201	4.150	000	11/15/05		100	313589TS2	NOTES	FNMA DISCOUNT		> :
9.884.523.33	10.000.000.00	98.845	4.164	4.116	000	11/15/05	02/24/06	100	313589TM5	NOTES	ENMA DISCOUNT NOTES	40987	D 3
49,488,250.00	50,000,000.00	98.977	4. Las	4. 140	000	09/30/05		100		2	FNMA DISCOUNT NOIES		
34,641,775.00	35,000,000.00	98.977	4.183	4.140	000	11/18/05		100	313589TC7	NOTES	FNMA DISCOUNT NOTES	_	>
24,758,576.39	25,000,000.00	99.034	4.130	4.090	000	11/15/05		100		MTG ASSN DI	FEDERAL NATL MTG ASSN		Þ
29,574,250.00	30,000,000.00	98.581	3.956	3.900	000	09/30/05		100		MTG ASSN DI	FEDERAL NATL MTG ASSN		Þ
49,393,055.56	50,000,000.00	98.786	3.847	3.800	000	09/30/05		100	313589SD6	NOTES	FNMA DISCOUNT NOTES		×
9,939,197.22	10,000,000.00	99.392	4.155	4.130	000	11/28/05		100	313589SA2				×
49,653,833.33	50,000,000.00	99.308	4.048	4.020	000	11/09/05		100	313589RQ8				D :
49,665,833.33	50.000.000.00	99.332	4.147	4.140	000	12/21/05	01/05/06	100	313589RH8	NOTES	FUMA DISCOUNT	41061 1	> >
294,236,834.45	297,000,000.00	99.070	4.037	2.495		(0)	8.95%(C		NOTES	TREASURY NOTES	(Inv Type) 12	SUBTOTAL	SU
		1	1 1 1	2 2 2 5									
24,657,226.56	25,000,000.00	98.629	4.506	3.625	000	11/14/05		100	912828DY3	5)	T NOTE (98.205	40980 T	D >
29 7/2 187 50	30 000 000 00	99 141	200	2 750	000	09/26/05		3635	912828000	-			Þ)
7 958 203 13	5,000,000.00	99.164	3 871	2.750	000	09/26/05	06/30/06	9912	912828CM0	23	NOTE (99.33)		2 4
9,916,406.25	TU, 000, 000.00	99.164	3.8/1	2.750	000	09/26/05		T001	012828CM0			40886	. 5
1,983,437.50	2,000,000.00	99.172	3.849	2.750	000	09/23/05		9908	912828CM0				×
9,917,187.50	10,000,000.00	99.172	3.849	2.750	000	09/23/05	06/30/06	3626	912828CM0		T NOE (99.06)		Þ
49,587,890.63	50,000,000.00	99.176	3.840	2.750	000	09/22/05		1001	912828CM0	S	TREASURY NOTES		(Dr
49,629,747.93	50,000,000.00	99.259	4.204	2.000	000	12/15/05		100	912828AY6				>
24.809.586.50	25,000,000.00	99.238	4.228	2.000	000	12/14/05		100	912828AY6	J 3	T NOTE (99.03)	41041 7	D 0
49,388,671.88	50,000,000.00	98.777	4.033	2.000	000	10/04/05	05/15/06	100	912828AY6				· >
				. !									
137,461,830.57	140,000,000.00	98.187	4.210	4.133		(0)	4.18%(C)		BILLS	TREASURY	(Inv Type) 11 TREASURY BILLS	BTOTAL (SU
29,393,175.00	30,000,000.00	97.977	4.271	4.185	000	12/23/05	06/15/06 12/23/05	100	912795XG1	Ĭα	TREASURY BILLS	41063 1	≥
24,494,312.50	25,000,000.00	97.977	4.271	4.185	000	12/23/05	06/15/06	100	912795XG1	Ñ	TREASURY BILLS		Þ
9,795,155.56	10,000,000.00	97.952	4.278	4.190	000	12/21/05	06/15/06	100	912795XG1	Š	TREASURY BILLS		Þ
24,596,680.56	25,000,000.00	98.387	4.157	4.090	000	12/20/05			912795XB2	S			Þ
24,596,680,56	25,000,000.00	98.387	4.157	4.090	000	12/20/05		100	912795XB2	Ò			D
24,585,826.39	25,000,000.00	98.343	4.154	4.085	000	12/16/05	05/11/06	100	912795XB2	S	TREASURY BILLS	41051 1	D.
BOOK VALUE	SHARES	PRICE	YIELD	RATE	PURP	DATE		NO.	CUSIP		DESCRIPTION		
	PAR VALUE	BOOK	TRDNG	CUPN	SAF/	PURCHASE	MATURITY	FUND				TMSVI	-



MR. DANIEL DALY 415-554-4487 INVESTMENT OUTSTADING AS OF 12/31/05 INVESTMENT OUTSTADING AS OF 12/31/05 MAJON SOFT REY IS ICC#

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SETTLEMENT DATE BASIS

49,483,000.00 49,648,402.78 27,914,055.56 49,640,055.56	50,000,000.00 50,000,000.00 28,000,000.00 50,000,000.00	98.966 99.297 99.693 99.280 98.948	4.001 4.179 4.263 4.210 4.210	3.960 4.150 4.250 4.180 4.160	0000	10/04/05 11/10/05 12/15/05 12/15/05 11/16/05 11/02/05	01/06/06 01/10/06 01/10/06 01/17/06 01/17/06	100	0660P1A68 4662J1AA8 91160BAA8 0660P1AH4 4662J1B17	BOA CP JP MORGAN CHASE CP US BANK CP WFB CP JP MORGAN CHASE CP	A 40923 B A 40978 J A 41050 U A 40998 W A 40964 J
596,535,185.69	602,000,000.00	99.092	4.170	4.132		% (C)	18.14%(C		FMC DISCOUNT NOTES	(Inv Type) 44 FMC DIS	SUBTOTAL (
49,252,111.11	7,000,000.00	98.504	3.977	4.240 3.870	000		04/04/06 05/31/06	100 3625	DI	DISCOUNT	41020
4,903,500.00 39,563,705.56	5,000,000.00	98.070	3.936	3.860	000	12/20/05	03/21/06	2616	313397UN9 313397UN9	FMC DISCOUNT NOTES	A 40879 F A 41059 F
41,376,930.00 14,730,766.67	42,000,000.00	98.517	3.928	3.940	0000	09/29/05	02/14/06	100	313397TB7 313397UE9	DISCOUNT	40912
24,769,093.75 49,690,833.33	25,000,000.00 50,000,000.00	99.076 99.382	4.143	4.105 4.200	000	11/18/05 12/16/05	02/07/06 02/07/06	100	313397SU6 313397SU6	DISCOUNT	41002
11,883,975.00	12,000,000.00	99.033	4.135	4.095	000	11/14/05	02/07/06	100	313397SU6	FMC DISCOUNT NOTES	40982
49,798,263.89	50,000,000.00	99.597	4.167	4.150	0000	12/27/05	01/31/06	100	DI	HOME IN	41064
49,615,611.11	50,000,000.00	99.231	4.102	4.070	000	11/16/05	01/23/06	100	313397SD4	DISCOUNT	40997
49,624,986.11	50,000,000.00	99.250	4.060	4.030	000	11/04/05	01/10/06	100	313397RQ6	EMC DISCOUNT NOTES	A 40966 F
522,648,167.21	528,000,000.00	98.986	4.189	4.147		% (C)	15.89%(C	C NOTES	HOME LOAN DIS	(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	SUBTOTAL (
21,578,638.89	22,000,000.00	98.085	4.017	3.940	000	09/30/05	03/24/06 09/30/05	100	C N 313385UR5	FEDERAL HOME LOAN DISC	A 40919 F
39,437,444.44 49,273,750.00	40,000,000.00 50,000,000.00	98.594	4.209	4.150	000	03/17/06 11/15/05 03/21/06 11/15/05	03/17/06	100	C N 313385UJ3 C N 313385UN4	FEDERAL HOME LOAN DISC	A 40990 F A 40991 F
49,352,416.67	50,000,000.00	98.930	4.144	4.280	000	03/08/06 12/08/05	03/09/06	100	C N 313385TZ9	FEDERAL HOME LOAN DISC	41033
49,465,000.00	50,000,000.00	98.930	4.326	4.280	0000	12/08/05	03/08/06	100	z		41032
49,673,333.33	50,000,000.00	99.347	4.228	4.200	0000	12/15/05	02/09/06	100	12:	LOAN	41047
49,483,069.44	50,000,000.00	98.966	4.133	4.090	0000	11/09/05	02/08/06	100	Z	LOAN	40972
24,759,756.94	25,000,000.00	99.039	4.109	4.070	0000	11/10/05	02/03/06	100	zz:	HOME LOAN	
38,729,318.33	39,000,000.00	99.306	4.058	4.030	000	11/10/05	01/11/06	100	C N 313385RR9	FEDERAL HOME LOAN DISC	40976
BOOK VALUE	PAR VALUE SHARES	BOOK	TRONG	CUPN	SAF/	PURCHASE	MATURITY (TICKER)	FUND NO.	CUSIP	DESCRIPTION	INVSMT
					01104	District Contract	000				



M R NR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY

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INVESTMENTS OUTSTANDING AS OF 12/31/05
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

SUBTOTAL (IAV Type) 1010 PUBLIC TIME DEPOSIT		A 41038 WFB CD 9497F4 SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	41037 WFB	A 41028 WFB CD A 41029 WFB CD	WFB	A 41996 WFB CD		SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC	BOA	41055 BOA CP	41043 US	A A10A2 BOA CP	41040 BOA	BOA	BOA	BOA	BOA	BOA	A 41034 BOA CP	INVSMT DESCRIPTION
LIC TIME DEPOSIT		JABLE C.D.'S	9497P4NY6	9497P4KZ5	9497P4GY3	9497F4GX5	9497P4GG2	RCIAL PAPER DISC	0660P1BM2	0660F1BE0	91160BBE9	066091802	0660P1B75	0660P1B67	0660P1B67	0660P1B34	0660P1B18	0660F1B18	0660P1B18	CUSIP
.01%(C) REPORT TOTALS ASSETS	100 07/16/06 07/16/05 100 11/02/06 11/02/05	9.88%(C)		100 01/11/06 12/05/05	01/10/06	100 01/09/06 11/18/05		23.61%(C)		02/14/06	02/14/06	02/13/06	100 02/07/06 12/12/05	02/06/06	100 02/06/06 11/04/05	100 02/03/06 11/04/05	02/01/06	100 02/01/06 12/08/05	100 02/01/06 12/08/05	FUND MATURITY PURCHASE NO. (TICKER) DATE
FIXED	000	000	0000 4	000	000	000	0000	4	000	000	000	000	000	000	000	000	000	000	000	SAF/ PURP
3.400 3.400 4.008 4.180	3.800 3.800 3.000	4.170 4.170		4.210 4.210		4.120 4.110		 4.232 4.267				4.340 4.372	4.330 4.360			4.175 4.220		4.283 4.313	4.283 4.313	CUPN TRDNG
00 100.000 ================================	00 100.000	70 100.000		10 100.000		20 100.000		 67 99.177					60 99.314				-		11 99.346	NG BOOK
3,318,200,000.00	100,000.00	325,000,000.00	50,000,000.00	30,000,000.00	50,000,000.00	45,000,000.00	35,000,000.00	783,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50.000.000.00	50,000,000.00	25,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	30,000,000.00	50,000,000.00	PAR VALUE SHARES
200,000.00 3,288,712,131.82	100,000.00	325,000,000.00	50,000,000.00	30,000,000.00	50,000,000.00	45,000,000.00	35,000,000.00	776,559,286.13	49,365,680.56	49,656,416.67	49,628,000.00	49.632.305.56	49,657,208.33	24,727,465.28	49,454,930.56	49,472,326.39	49,677,500.00	29,803,695.83	49,672,826.39	BOOK VALUE



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY

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INVESTMENTS OUTSTANDING AS OF 12/31/05 MAJOR SORT KEY IS BANK SETTLEMENT DATE BASIS

40800 PUBLIC TIME DEFOSIT 100 07/16/06 07/16/05 000 3.800 3.800 100.000 100.000.00 100.000.00 100.000.0

≥≥,



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 DEFALT TRANSCOTTON REPORT - FIXED INCOME 12/01/05 TO 12/31/05 SETTLEMENT DATE BASIS FUNDS: 000100, 001001, 003626, 009908, 009911, 009912, 003625

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-13,097.22	-127,333.33	-49,655,138.89	-50,000,000.00	3.820	SALE	12/09/05	12/09/05	19 40	40985 TREASURY BILLS
50,167,916.67				4.030		12/14/05			amy
4	-167,916.67	-50,000,000.00	-50,000,000.00	4.030	MAT			19 41	40984 WFB CD
25.086.756.94	00,100.04	20,000,000.00	60,000,000.00	4.030	YEAR	12/15/05	01/03/06	1.0	
453,125.00	- 96 756 94	- 25 000 000 00	25 000 000 00	4.506				12/31/05	Anger wer on
	-115,743.89	-337,381.11		3.625	INTR	12/31/05		19	40980 T NOTE (98.205)
50,000,000.00				4.015		12/13/05	01/03/06		amy
	-183,333.33	-49,816,666.67	-50,000,000.00	4.000	MAT			19 41	40979 WFB CP
24,923,684.03		166,250.00		3.825		12/12/05			amy
-5,489.59	-84,444.44	-24,833,750.00	-25,000,000.00	3.800	SALE	12/12/05		19 40	40975 TREASURY BILLS
25.000.000.00	000.00	E4,001,010.01		3.914	11777	12/13/05			WHO IS NOT THE PROPERTY OF THE PARTY OF THE
23,000,000.00	-92 083 33	-24.907.916.67	-25.000.000.00	3.900	MAT.	12/13/05	12/13/05	19 89	40974 FEDERAL HOME LOAN DISC
	-175,875.00	-24,824,125.00	-25,000,000.00	4.020	MAT			19 40	40952 BOA CP
34,000,000.00				3.991		12/27/05	01/03/06		amy
	-261,800.00	-33,738,200.00	-34,000,000.00	3.960	MAT			19 40	40944 BOA CP
50,000,000.00				3.835					amy
000000000000000000000000000000000000000	-322,791.67	-49,677,208.33	-50,000,000.00	3.810	TAM			19 41	40927 WFB CP
50.000.000.00	4.0,000.00	40,000,000	000,000,000	3.836					ABOV TON THE PROPERTY AND ABOVE
23,000,000.00	-475 000 00	- A9 525 000 00	-50 000 000 00	3 800	TAN	12/2//05	12/27/05	10	Anons emc precomm nomes
2000	-239,583.33	-24,760,416.67	-25,000,000.00	3.750	MAT			19 87	40892 FMC DISCOUNT NOTES
25,000,000.00				3.785					amy
	-229,166.67	-24,770,833.33	-25,000,000.00	3.750	MAT			19 40	40891 FEDERAL HOME LOAN DISC
412,500.00				3.903		12/31/05	01/03/06	12/31/05	amy
	-215,217.39	-197,282.61		2.750	INTR	12/31/05		19	40889 T NOTE (99.5)
68,750.00				3.871		12/31/05	01/03/06	12/31/05	
200	-35,869.57	-32,880.43		2.750	INTR	12/31/05		19	40888 T NOTE (99.55)
481.250.00				3.871		12/31/05	01/03/06	12/31/05	
200000000000000000000000000000000000000	-251.086.96	-230.163.04		2.750	INTR	12/31/05		19	40887 T NOTE (99.55)
137.500.00		000000		3.871		12/31/05		12/31/05	ABOV ABOVE AND ADDRESS OF THE ABOVE
27,500.00	-71 739 13	-65.760.87		2.750	TNTR	12/31/05	06/30/06	19	40886 T NOTE (99 55)
	-14,796.20	-12,703.80		2.750	INTR	12/31/05		10/11/06 PT	40883 T NOE (99.06)
137,500.00				3.849		12/31/05		12/31/05	
	-73,980.98	-63,519.02		2.750	INTR			19	40882 T NOE (99.06)
50,000,000.00				3.849					amy
007,000.00	-376.694.44	-49.623.305.56	-50,000,000.00 -49,623,305,56	3.820	MAT	12/02/05	12/02/05	19 40	40881 BOA CF
600 000	-3/3,641.30	-313,838.70		3 8/0	TMIK	12/31/05		10/31/05	406/6 TREASURY NOTES
43,000,000.00				3.471	TATO	12/15/05		ő	any
	-382,126.67	-42,617,873.33	-43,000,000.00	3.440	MAT			19 43	40867 TREASURY BILLS
				3	1	2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1	
SETTLEMENT	AMORT/(ACCRET)	PREM / (DISC) AMORT/(ACCRET	ORIGINAL FACE	IELD	TYP YIELD	SETTLE	/ENTRY	CASH DATE	USER MEMO
(GAIN) /LOSS	(INTEREST)	BOOK VALUE	PAR VALUE	OUPON	TXN COUPON	TRADE/	MATURITY TRADE/	BANK BROK	INV # DESCRIPTION/POOL# E



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 DETAIL TRANSCRITON REPORT - FIXED INCOME 12/01/05 TO 12/31/05

* ACTIVE TRANSACTIONS *

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-30,000,000.00		50,000,000.00	50,000,000.00	4.210	o conc	12/05/05	12/06/05	4	Ę	amy
~50,000,000.00		30 000 000 00	30 000 000 00	4.210		12/05/05		2	10	Along were co
		50,000,000.00	50,000,000.00	4.210	PURC	12/05/05		41	19	41028 WFB CD
40,063,933.33				4.110		12/16/05				amy
	-63,933.33	-40,000,000.00	-40,000,000.00	4.110	MAT	12/16/05		41		
-40,000,000.00				4.110		12/02/05	12/06/05			amy
		40,000,000.00	40,000,000.00	4.110	PURC	12/02/05	12/16/05	41	19	41027 WFB CD
30,000,000.00				3.880		12/01/05	01/03/06			amy
	-3,233.33	-29, 996, 766.67	-30,000,000.00	3.880	MAT	12/01/05		40	19	41026 FEDERAL HOME LOAN DISC
40,000,000.00				3.856	0	12/15/05				amy
	-64,166.67	-39,935,833.33	-40,000,000.00	3.850	MAT	12/15/05		40	19	41025 TREASURY BILLS
50.000.000.00				3.856		12/15/05				amv
	-80,208.33	-49,919,791.67	-50,000,000.00	3.850	MAT	12/15/05		40	19	41024 TREASURY BILLS
50.000.000.00				4.031		12/20/05				amv
80,000,000.00	-117.308.33	-49.882.691.67	-50.000.000.00	4.022	MAT	12/20/05	12/20/05	4.	19	41023 FMC DISCOUNT NOTES
25 000 000 00	-01,166.66	-64,000,611.10	120,000,000.00	4.040	1 1011	12/21/05		á	7.7	SEC SECOND HOME COME DISC
50,000,000.00	-61 700 00	27 020 777 70		3.937		12/14/05			,	amy
	-82,291.67	-49,917,708.33	-50,000,000.00	3.950	TAM	12/14/05		40	19	GIUZI FNMA DISCOUNT NOTES
10,000,000.00				4.012		12/21/05				amy
	-28,888.89	-9,971,111.11	-10,000,000.00		MAT	12/21/05		40	19	41016 FEDERAL HOME LOAN DISC
40,000,000.00						12/16/05				amy
	-92,866.67	-39,907,133.33	-40,000,000.00	3.980	MAT	12/16/05	12/16/05	40	19	41015 FEDERAL HOME LOAN DISC
50,000,000.00						12/16/05				amy
	-117,250.00	-49,882,750.00	-50,000,000.00		MAT	12/16/05		41	19	41014 WFB CP
50,000,000.00						12/15/05				amy
	-111,666.67	-49,888,333.33	-50,000,000.00		MAT	12/15/05		41	19	41013 WFB CP
24,961,548,61		53,194.44				12/01/05				amy
1,215.28	-15,958.33	-24,946,805.56	-25,000,000.00		SALE	12/01/05		40	19	41012 TREASURY BILLS
50,000,000.00				3.838		12/15/05				amy
	-106,388.89	-49,893,611.11	-50,000,000.00	3.830	MAT	12/15/05		40	19	41011 TREASURY BILLS
50,000,000.00						12/15/05				amy
0070000000000	-106.388.89	-49,893,611,11	-50,000,000.00		MAT	12/15/05		40	19	41010 TREASURY BILLS
50.000.000.00				3.838		12/15/05				amv
	-106.388.89	-49.893.611.11	-50.000.000.00	3.830	MAT	12/15/05		40	19	41009 TREASURY BILLS
25,000,000,00						12/20/05				amv
	-76,687.50	-24,923,312.50	-25,000,000.00	_	MAT	12/20/05		40	19	41008 BOA CP
50,000,000.00				4.103	0.	12/20/05				amy
	-153,375.00	-49,846,625.00	-50,000,000.00	4.090	MAT	12/20/05	12/20/05	40	19	41007 BOA CP
25,000,000.00				3.985		12/05/05	01/03/06			amy
	-33,166.67	-24,966,833.33	-25,000,000.00	3.980	MAT	12/05/05	12/05/05	40	19	41006 BOA CP
50,123,444.44				4.040	0.	12/14/05	01/03/06			amy
	-123,444.44	-50,000,000.00	-50,000,000.00	4.040	MAT	12/14/05	12/14/05	41	19	41005 WFB CD
SETTLEMENT	AMORT/ (ACCRET)	FREM / (DISC)	ONIGINAL FACE	CTEND	TAR TIME	901100	CASH DAID / BNINE	DATE	CAOR	00 B 2
(GAIN)/LOSS	(INTEREST)	BOOK VALUE	PAR VALUE	COUPON	TXN	TRADE/	Ϋ́	BROK	BANK	42



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALLY 415-554-4487 DETAL TRANSACTION REPORT - FIRED INCOME 12/01/05 TO 12/31/05 ENTILEMENT DATE BASIS FUNDS: 000100, 001001, 003626, 003908, 003911, 0039212, 003625

* ACTIVE TRANSACTIONS *

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INV # DESCRIPTION/POOL# USER MEMO	BANK I	BROK	BROK MATURITY TRADE/ DATE /ENTRY SETTLE		TXN	TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
			1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1	1	1	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		
41030 WFB CP	19	41	12/19/05	12/06/05	PURC	4.150	49,000,000.00	48,926,568.06		-48 926 568 06
		41			MAT		-49,000,000.00	-48,926,568.06	-73,431.94	
amy			01/03/06	12/19/05						49,000,000.00
41031 FNMA DISCOUNT NOTES	19	40	12/06/05	12/07/05	PURC	4.270	30,000,000.00	29,701,100.00		200 701 100 00
41032 FEDERAL HOME LOAN DISC	19	40	03/08/06	12/08/05	PURC	4.280	50,000,000.00	49,465,000.00		EJ, 101, 100.00
amy			12/06/05	12/08/05		4.326		-535,000.00		-49,465,000.00
41033 FEDERAL HOME LOAN DISC	19	40	12/06/05	12/08/05	PURC	4.280	T0,000,000.00	-107,000.00		-9.893.000.00
41034 BOA CP	19	40	02/01/06	12/08/05	PURC	4.283	50,000,000.00	49,672,826.39		
amy			12/08/05	12/08/05		4.311		-327, 173.61		-49,672,826.39
41035 BOA CP	L 9	40	12/08/05	12/08/05	PURC	4.283	30,000,000.00	-196.304.17		-29.803.695.83
41036 BOA CP	19	40		12/09/05	PURC	4.300	50,000,000.00	49,677,500.00		
41037 WFB CD	19	41	01/17/06	12/09/05	PURC	4.280	50,000,000.00	50,000,000.00		-49,6//,500.00
amy				12/09/05		4.280				-50,000,000.00
41038 WFB CD	19	41	12/09/05	12/09/05	PURC	4.280	15,000,000.00	15,000,000.00		-15,000,000.00
41039 BOA CP	19	40		12/12/05	PURC	4.330	50,000,000.00	49,651,194.44		
41040 BOA CP	19	40	02/07/06	12/12/05	PURC	4.330	50,000,000.00	49,657,208.33		-40,001,104.44
amy			12/13/05	12/12/05		4.360		-342,791.67		-49,657,208.33
41041 T NOTE (99.03)	19	4 W	05/15/06	12/14/05	PURC	2.000	25,000,000.00	24,809,586.50		000000000000000000000000000000000000000
41042 BOA CP	19	40	02/13/06	12/14/05	PURC	4.340	50,000,000.00	49,632,305.56		-24,000,000.00
amy			12/15/05	12/14/05		4.372		-367,694.44		-49,632,305.56
41043 US BANK CP	19	4	12/15/05	12/14/05	PURC	4.320	50,000,000.00	49,628,000.00 -372,000.00		-49,628,000.00
41044 T NOTE (99.4)	19	40	05/15/06	12/15/05	PURC	2.000	50,000,000.00	49,629,747.93		
41045 FNMA DISCOUNT NOTES	19	<u>4</u> 5	03/15/05	12/15/05	PURC	4.204	50,000,000.00	49,462,125.00		-49,529,747.93
amy 41046 FEDERAL HOME LOAN DISC	19	87	12/15/05	12/15/05	PURC	4.350	50,000,000.00	-537,875.00 49,679,166.67		-49,462,125.00
Allow Peneral Home Loan Disc	1 0	10	12/15/05	12/15/05	Oatiq	4.227	50 000 000 00	-320,833.33		-49,679,166.67
amy	20	n n	12/15/05	12/15/05	Datia	4.228	50 000 000	-326,666.67		-49,673,333.33
amy		, id	12/15/05	12/15/05	2	4.261		-364,250.00		-49,635,750.00
amy	19	8	12/15/05	12/15/05	FURC	4.351	48,000,000.00	-510,860.00		-47,489,140.00
41050 US BANK CP	19	4	12/15/05	12/15/05	PURC	4.250	28,000,000.00	27,914,055.56		-27,914,055.56



* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 DEFALITAMSACTION REPORT - FIXED INCOME 12/01/05 TO 12/31/05 SEPTLEMENT DATE BASIS

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DS:	
000100,	
001001,	
003626,	
009908,	
009911,	
009912,	
003625	

NV #	DESCRIPTION/POOL#	BANK	BROK	BANK BROK MATURITY TRADE/	TRADE/ SETTLE	TXN COUPON	OUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE (INTEREST PREM / (DISC) AMORT/(ACCRET	(INTEREST) AMORT/(ACCRET)	(GAIN) /LOSS SETTLEMENT
		1 1	1		1 1 1 1	1			1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	
41051	41051 TREASURY BILLS	19	87	05/11/06 12/16/05		PURC	4.085	25,000,000.00	24,585,826.39		
41052	41052 FNMA DISCOUNT NOTES	19	87	12/16/05 12/16/05 03/27/06 12/16/05	12/16/05	PURC	4.154	50,000,000.00	-414,173.61 49,392,597.22		-24,585,826.39
Ymy				12/16/05 12/16/05	12/16/05		4.383		-607,402.78		-49,392,597.22
41053	41053 FMC DISCOUNT NOTES	19	40	02/07/06 12/16/05	12/16/05	PURC	4.200	50,000,000.00	49,690,833.33		
Ymy				12/16/05 12/16/05	12/16/05		4.226		-309,166.67		-49,690,833.33
41054	41054 FMC DISCOUNT NOTES	19	40	02/06/06 12/19/05	12/19/05	PURC	4.210	48,000,000.00	47,724,946.67		
Yan				12/19/05 12/19/05	12/19/05		4.234		-275,053.33		-47,724,946.67
41055 BOA CF	BOA CP	19	40	02/14/06 12/19/05	12/19/05	PURC	4.340	50,000,000.00	49,656,416.67		
You				12/19/05 12/19/05	12/19/05		4.370		-343,583,33		-49,656,416.67
41056	41056 TREASURY BILLS	19	43	05/11/06 12/20/05	12/20/05	PURC	4.090	25,000,000.00	24,596,680.56		
Aur				12/20/05 12/20/05	12/20/05		4.157		-403,319.44		-24,596,680.56
41057	41057 TREASURY BILLS	19	43	05/11/06 12/20/05	12/20/05	PURC	4.090	25,000,000.00	24,596,680.56		
Ymy				12/20/05 12/20/05	12/20/05		4.157		-403,319.44		-24,596,680.56
41058	41058 FMC DISCOUNT NOTES	19	40	01/17/06 12/20/05	12/20/05	PURC	4.155	40,000,000.00	39,870,733.33		
Ymy				12/20/05 12/20/05	12/20/05		4.168		-129,266.67		-39,870,733.33
41059	41059 FMC DISCOUNT NOTES	19	43	03/21/06 12/20/05	12/20/05	PURC	4.316	40,000,000.00	39,563,705.56		
Ymy				12/20/05 12/20/05	12/20/05		4.363		-436,294.44		-39,563,705.56
41060	41060 TREASURY BILLS	19	40	06/15/06 12/21/05	12/21/05	PURC	4.190	10,000,000.00	9,795,155.56		
Ymy				12/20/05 12/21/09	12/21/05		4.278		-204,844.44		-9,795,155.56
41061	41061 FNMA DISCOUNT NOTES	19	40	01/05/06 12/21/05	12/21/05	PURC	4.140	50,000,000.00	49,913,750.00		
York				12/20/05 12/21/05	12/21/05		4.147		-86,250.00		-49,913,750.00
41062	41062 TREASURY BILLS	19	40	06/15/06 12/23/05	12/23/05	PURC	4.185	25,000,000.00	24,494,312.50		
Ymr				12/22/05 12/23/05	12/23/05		4.271		-505,687.50		-24,494,312.50
41063	41063 TREASURY BILLS	19	40	06/15/06 12/23/05	12/23/05	PURC	4.185	30,000,000.00	29,393,175.00		
Ymx				12/22/05 12/23/09	12/23/05		4.271		-606,825.00		-29,393,175.00
41064	41064 FEDL HOME LN MTG CORP	19	87	01/31/06 12/27/05	12/27/05	PURC	4.150	50,000,000.00	49,798,263.89		
amy				12/27/05 12/27/05	12/27/05		4.167		-201,736.11		-49,798,263.89



* ACTIVE TRANSACTIONS *

MR. DANIEL DALY 4 15-554-4487 DETAIL TRANSACTION REPORT - ETXED INCOME 12/01/09- TO 12/13/09 REPORT CRAMO TOTALS

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1232288166.38		-4,595,936.38		-1231846115.00		MAT 3.942 -1236000000.00	MAT 3.942	MAT
		-1,152,075.42		-1,253,549.58			INTR 3.961	INTR
-18,586.81 99,680,802.08 1.215.28	-18,586.81 1.215.28	-227,736.10	564,305.55	-99,435,694.45		3.839 -100000000.00	SALE 3.839	SALE
-1512074380.84			-10925619.16	1512074380.84 -10925619.16		4.269 1523000000.00	4.269	PURC
SETTLEMENT	(GAIN)/	AMORTIZATION/ (ACCRETION) (INTEREST)	PREMIUM/ (DISCOUNT)	BOOK VALUE	PAR WEIGHTED PAR VALUE VALUE YIELD PAR VALUE VALUE	PAR VALUE	PAR WEIGHTED YIELD	TYPE/ TXN#



MR. DANIEL DALY 4 15-554-4487
DENIEL DALY 4 15-554-4487
DETAIL TRANSACTION REPORT - PIXED INCOME
SEPTIAMENT DATE BASIS

* ACTIVE TRANSACTIONS *

FUND: 100 POOLED FUNDS

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491.67	-491.67			TR 3.000	2/31/05 IN ?/31/05	19 11/02/06 12/31/05 INTR 12/31/05 01/03/06 12/31/05	19 12/31/05	40973 MISSION AREA FED CR	40°
971.11				3.800	2/31/05	12/31/05 01/03/06 12/31/05	12/31/05	× ×	amy
	-971.11			TR 3.800	2/31/05 IN	19 07/16/06 12/31/05 INTR 3.800	19	40800 PUBLIC TIME DEPOSIT	401
		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1 1 1 1 1 1					
(GAIN) /LOSS SETTLEMENT	E (INTEREST) AMORT/(ACCRET)	BOOK VALUE PREM / (DISC)	PAR VALUE BOOK VALUE (INTEREST ORIGINAL FACE PREM / (DISC) AMORT/(ACCRET	TXN COUPON	RADE/ TX	BANK BROK MATURITY TRADE/ TXN COUPON CASH DATE /ENTRY SETTLE TYP YIELD	BANK BROK CASH DATE	V # DESCRIPTION/POOL# ER MEMO	INV #



26
ACTIVE
TRANSACTIONS
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INTR (

3.400

TYPE/ WEIGHTED
TXN# YIELD

PAR

MR. CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETALTRANSACTION REPORT - FYXED INCOME
12/01/05 TO 12/31/05

REPORT GRAND TOTALS ASSETS

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PAR VALUE ORIGINAL FACE VALUE BOOK VALUE (DISCOUNT) (ACCRETION) PREMIUM/ AMORTIZATION/ (INTEREST) (GAIN)/ SSOT SETTLEMENT

-1,462.78







